

Daily MTM Report

Daily summary for 14/01/2009

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			18.40000		18.40000			0.00	0	0.00
R153 On 31/08/2010 Bond			7.63500		7.58500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.78000		7.60500			0.00	0	0.00
R186 On 21/12/2026 Bond			7.92500		7.65500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.37100		11.39900			0.00	0	0.00
R201 On 21/12/2014 Bond			7.85000		7.67500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.97000		7.72000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.97000		7.72000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.89000		7.70000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.00000		7.75000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.03900		7.78300			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				7.56000	7.28500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.35890		10.15240		32.22	163,826,003.50	15,815	167,737.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			537.00000	631	31.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			535.00000	422	31.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			518.00000	610	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			566.00000	451	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			298.00000	349	35.49	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,145.00000	990	35.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			643.00000	759	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			390.00000	300	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			666.00000	791	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			364.00000	282	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			812.00000	959	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			259.00000	200	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			878.00000	1,032	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			226.00000	173	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			845.00000	995	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			242.00000	186	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			812.00000	959	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			259.00000	200	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			780.00000	924	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			277.00000	215	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			666.00000	791	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			364.00000	282	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			598.00000	703	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			446.00000	344	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			578.00000	677	30.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			475.00000	369	30.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			537.00000	631	31.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			535.00000	422	31.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			448.00000	529	32.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			696.00000	570	32.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			482.00000	568	31.97	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			629.00000	509	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			465.00000	548	32.22	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			662.00000	539	32.22	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	10.45	Call			433.00000	510	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			730.00000	601	32.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			448.00000	529	32.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			696.00000	570	32.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			390.00000	459	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			837.00000	700	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			403.00000	475	33.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			801.00000	666	33.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			364.00000	428	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			911.00000	769	33.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			418.00000	492	32.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			765.00000	633	32.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			499.00000	589	31.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			597.00000	480	31.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			578.00000	677	30.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			475.00000	369	30.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			329.00000	386	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,026.00000	877	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			308.00000	361	35.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,105.00000	952	35.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			376.00000	443	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			874.00000	734	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			352.00000	413	34.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			949.00000	804	34.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			390.00000	459	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			837.00000	700	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			518.00000	610	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			566.00000	451	31.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			482.00000	568	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			629.00000	509	31.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			275.00000	327	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,223.00000	1,068	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			208.00000	259	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,455.00000	1,300	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			198.00000	247	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,495.00000	1,338	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			171.00000	215	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,618.00000	1,456	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,261.00000	2,464	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			9.00000	5	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			717.00000	856	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			315.00000	247	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,021.00000	1,185	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			169.00000	126	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			748.00000	889	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Put			296.00000	231	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			948.00000	1,107	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			196.00000	148	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,097.00000	1,266	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			144.00000	107	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,467.00000	1,654	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			65.00000	45	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,424.00000	1,609	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			71.00000	50	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,600.00000	1,792	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			48.00000	33	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,600.00000	1,792	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			48.00000	33	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,645.00000	1,838	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			43.00000	29	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,783.00000	1,980	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			31.00000	21	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,737.00000	1,932	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			35.00000	23	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,691.00000	1,885	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			39.00000	26	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,877.00000	2,075	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			25.00000	16	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,645.00000	1,838	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			43.00000	29	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,115.00000	2,317	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			13.00000	8	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,019.00000	2,220	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			17.00000	11	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,924.00000	2,123	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			22.00000	14	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,830.00000	2,027	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			28.00000	18	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,556.00000	1,746	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			53.00000	37	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,381.00000	1,565	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			79.00000	56	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,830.00000	2,027	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			28.00000	18	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,737.00000	1,932	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			35.00000	23	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,381.00000	1,565	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			79.00000	56	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,297.00000	1,477	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			94.00000	68	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,164.00000	2,366	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			11.00000	7	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,067.00000	2,268	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			15.00000	10	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,972.00000	2,171	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			19.00000	12	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,511.00000	1,700	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			59.00000	41	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,067.00000	2,268	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			15.00000	10	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,972.00000	2,171	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			19.00000	12	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,511.00000	1,700	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			59.00000	41	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,424.00000	1,609	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			71.00000	50	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,339.00000	1,520	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			86.00000	62	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,115.00000	2,317	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			13.00000	8	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,019.00000	2,220	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			17.00000	11	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,556.00000	1,746	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			53.00000	37	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,877.00000	2,075	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			25.00000	16	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,255.00000	1,433	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			103.00000	74	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,175.00000	1,348	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			122.00000	89	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,097.00000	1,266	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			144.00000	107	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,175.00000	1,348	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			122.00000	89	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			948.00000	1,107	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			196.00000	148	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			748.00000	889	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			296.00000	231	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,339.00000	1,520	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			86.00000	62	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,021.00000	1,185	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			169.00000	126	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			691.00000	823	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			339.00000	264	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			691.00000	823	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.80	Put			339.00000	264	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			643.00000	759	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			390.00000	300	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			557.00000	654	30.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			505.00000	395	30.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			984.00000	1,146	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			182.00000	137	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			913.00000	1,069	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			211.00000	160	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			620.00000	728	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			417.00000	320	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			403.00000	475	33.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			801.00000	666	33.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			376.00000	443	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			874.00000	734	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			288.00000	338	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,186.00000	1,029	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			263.00000	316	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,261.00000	1,108	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			340.00000	399	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			988.00000	841	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			318.00000	373	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,066.00000	914	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			340.00000	399	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			988.00000	841	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			251.00000	306	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,299.00000	1,148	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			229.00000	284	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,376.00000	1,225	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			229.00000	284	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,376.00000	1,225	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			188.00000	236	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,536.00000	1,377	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			155.00000	195	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,702.00000	1,536	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			140.00000	177	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,787.00000	1,618	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			126.00000	161	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,874.00000	1,702	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			114.00000	145	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,961.00000	1,786	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			288.00000	338	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,186.00000	1,029	35.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			263.00000	316	36.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,261.00000	1,108	36.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.25	Call			240.00000	297	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,337.00000	1,188	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			218.00000	271	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,416.00000	1,262	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			179.00000	225	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,577.00000	1,416	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			162.00000	205	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,660.00000	1,496	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			147.00000	186	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,745.00000	1,577	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			133.00000	169	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,830.00000	1,660	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			140.00000	177	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,787.00000	1,618	36.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			557.00000	654	30.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			505.00000	395	30.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			318.00000	373	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,066.00000	914	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			275.00000	327	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,223.00000	1,068	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			465.00000	548	32.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			662.00000	539	32.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			329.00000	386	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,026.00000	877	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			620.00000	728	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			417.00000	320	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			845.00000	995	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			242.00000	186	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,058.00000	1,225	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			156.00000	116	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			913.00000	1,069	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			211.00000	160	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,135.00000	1,307	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			133.00000	98	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			984.00000	1,146	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			182.00000	137	30.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.56420		10.35610		30.92	10,564.20	1	4,578.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			817.00000	917	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			811.00000	703	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			798.00000	897	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			842.00000	733	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			915.00000	1,026	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			659.00000	562	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			956.00000	1,083	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			599.00000	519	29.37	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 12/06/2009 Currency Future	9.75	Call			1,091.00000	1,234	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			485.00000	420	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,121.00000	1,266	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			465.00000	402	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,062.00000	1,203	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			506.00000	439	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,033.00000	1,172	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			527.00000	458	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			935.00000	1,055	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			629.00000	540	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			935.00000	1,055	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			629.00000	540	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			895.00000	999	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			689.00000	585	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			876.00000	977	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			720.00000	613	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			817.00000	917	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			811.00000	703	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			729.00000	819	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			972.00000	855	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			729.00000	819	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			972.00000	855	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			763.00000	857	30.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			906.00000	793	30.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			712.00000	801	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,006.00000	887	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			745.00000	838	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			939.00000	824	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			662.00000	749	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,106.00000	985	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			697.00000	783	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,040.00000	919	31.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			625.00000	717	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,169.00000	1,052	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			780.00000	877	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			874.00000	763	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			837.00000	937	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			781.00000	672	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			857.00000	956	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			750.00000	642	29.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			572.00000	663	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,266.00000	1,149	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			539.00000	626	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,333.00000	1,212	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			643.00000	733	31.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,137.00000	1,018	31.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			662.00000	749	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,106.00000	985	31.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			745.00000	838	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			939.00000	824	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			607.00000	701	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,201.00000	1,087	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			798.00000	897	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			842.00000	733	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			478.00000	558	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,472.00000	1,344	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			397.00000	467	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,691.00000	1,553	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			385.00000	453	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,729.00000	1,589	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			350.00000	414	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,844.00000	1,699	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			523.00000	609	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,367.00000	1,244	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			643.00000	733	31.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,137.00000	1,018	31.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			977.00000	1,112	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			571.00000	498	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,245.00000	1,398	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			389.00000	334	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,005.00000	1,142	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			549.00000	478	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,182.00000	1,331	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			426.00000	367	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,062.00000	1,203	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			506.00000	439	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,311.00000	1,468	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			355.00000	303	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,630.00000	1,803	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			224.00000	188	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,630.00000	1,803	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			224.00000	188	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,745.00000	1,922	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			189.00000	158	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,784.00000	1,963	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			178.00000	149	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,824.00000	2,004	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			168.00000	140	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,905.00000	2,087	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			149.00000	123	29.37	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 12/06/2009 Currency Future	8.65	Call			1,864.00000	2,046	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			158.00000	131	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,029.00000	2,215	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			123.00000	101	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,864.00000	2,046	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			158.00000	131	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,706.00000	1,882	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			200.00000	168	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,200.00000	2,391	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			94.00000	77	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,114.00000	2,302	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			108.00000	88	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,946.00000	2,130	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			140.00000	116	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,556.00000	1,725	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			249.00000	211	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,483.00000	1,649	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			277.00000	235	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,157.00000	2,346	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			101.00000	82	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,071.00000	2,259	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			115.00000	95	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,987.00000	2,172	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			131.00000	108	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,668.00000	1,842	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			212.00000	178	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,593.00000	1,763	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			236.00000	199	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,519.00000	1,687	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			263.00000	223	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,376.00000	2,571	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			70.00000	57	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,288.00000	2,480	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			81.00000	66	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,946.00000	2,130	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			140.00000	116	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,029.00000	2,215	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			123.00000	101	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,244.00000	2,435	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			87.00000	71	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,071.00000	2,259	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			115.00000	95	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,668.00000	1,842	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			212.00000	178	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,905.00000	2,087	29.37	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 12/06/2009 Currency Future	8.60	Put			149.00000	123	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,824.00000	2,004	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			168.00000	140	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,745.00000	1,922	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			189.00000	158	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,519.00000	1,687	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			263.00000	223	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,448.00000	1,612	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			291.00000	248	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,378.00000	1,539	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			322.00000	275	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,448.00000	1,612	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			291.00000	248	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,121.00000	1,266	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			465.00000	402	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,182.00000	1,331	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			426.00000	367	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,378.00000	1,539	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			322.00000	275	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			915.00000	1,026	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			659.00000	562	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,311.00000	1,468	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			355.00000	303	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,005.00000	1,142	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			549.00000	478	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,213.00000	1,365	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			407.00000	350	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,151.00000	1,299	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			445.00000	384	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			895.00000	999	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			689.00000	585	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			681.00000	766	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,075.00000	951	31.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			539.00000	626	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,333.00000	1,212	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			508.00000	591	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,402.00000	1,277	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			837.00000	937	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			781.00000	672	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			589.00000	682	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,233.00000	1,118	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			556.00000	644	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,300.00000	1,180	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			625.00000	717	32.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,169.00000	1,052	32.02	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 12/06/2009 Currency Future	11.10	Call			556.00000	644	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,300.00000	1,180	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			493.00000	575	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,437.00000	1,310	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			464.00000	542	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,508.00000	1,378	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			436.00000	511	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,580.00000	1,447	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			410.00000	481	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,654.00000	1,517	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			450.00000	526	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,544.00000	1,412	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			423.00000	496	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,617.00000	1,482	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			373.00000	440	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,767.00000	1,625	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			328.00000	389	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,922.00000	1,775	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			307.00000	365	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,001.00000	1,851	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			288.00000	343	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,082.00000	1,929	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			269.00000	322	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,163.00000	2,008	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			361.00000	426	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,805.00000	1,662	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			339.00000	401	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,882.00000	1,737	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			317.00000	377	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,961.00000	1,813	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			297.00000	354	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,041.00000	1,890	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			423.00000	496	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,617.00000	1,482	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			307.00000	365	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,001.00000	1,851	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			712.00000	801	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,006.00000	887	31.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			876.00000	977	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			720.00000	613	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			493.00000	575	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,437.00000	1,310	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			464.00000	542	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,508.00000	1,378	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			572.00000	663	32.18	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		1,266.00000	1,149	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		478.00000	558	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,472.00000	1,344	32.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		977.00000	1,112	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		571.00000	498	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,151.00000	1,299	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		445.00000	384	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,033.00000	1,172	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		527.00000	458	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,344.00000	1,503	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		338.00000	289	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,278.00000	1,433	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		372.00000	319	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,213.00000	1,365	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		407.00000	350	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.75720	10.54700		30.44	268,930.00	25	99.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		0.00000	1,144	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		0.00000	937	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,017.00000	1,124	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,070.00000	967	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,132.00000	1,247	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		885.00000	790	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,170.00000	1,301	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		823.00000	744	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,295.00000	1,441	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		698.00000	634	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call		1,351.00000	1,500	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put		654.00000	593	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,323.00000	1,470	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		676.00000	613	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call		1,268.00000	1,412	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put		721.00000	655	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		772.00000	873	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		1,525.00000	1,416	31.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,380.00000	1,530	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		633.00000	573	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		1,323.00000	1,470	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		676.00000	613	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,214.00000	1,356	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		767.00000	698	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,093.00000	1,203	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		946.00000	846	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,054.00000	1,164	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		1,007.00000	907	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call		1,498.00000	1,655	29.32	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 14/09/2009 Currency Future	9.60	Put			551.00000	498	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,438.00000	1,592	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			591.00000	534	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,380.00000	1,530	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			633.00000	573	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,132.00000	1,247	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			885.00000	790	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,093.00000	1,203	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			946.00000	846	29.54	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,529.00000	1,687	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			532.00000	480	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,468.00000	1,623	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			571.00000	516	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,409.00000	1,561	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			612.00000	554	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,241.00000	1,384	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			744.00000	677	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,188.00000	1,328	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			791.00000	721	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,152.00000	1,274	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			855.00000	767	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,113.00000	1,221	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			916.00000	814	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,560.00000	1,719	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			513.00000	462	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,438.00000	1,592	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			591.00000	534	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,170.00000	1,301	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			823.00000	744	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,214.00000	1,356	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			767.00000	698	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,017.00000	1,124	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,070.00000	967	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			982.00000	1,085	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,135.00000	1,028	30.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			948.00000	1,048	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,201.00000	1,091	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			916.00000	1,013	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,269.00000	1,155	30.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			881.00000	979	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,334.00000	1,222	31.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			0.00000	1,328	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			0.00000	721	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			0.00000	1,221	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			0.00000	814	29.32	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 14/09/2009 Currency Future	10.45	Call			0.00000	1,185	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			0.00000	878	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			0.00000	1,104	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			0.00000	997	30.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			0.00000	1,066	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			0.00000	1,059	30.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	1,030	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			0.00000	1,123	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			0.00000	995	30.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			0.00000	1,188	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.91790		10.70650		30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,217.00000	1,341	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,210.00000	1,123	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,199.00000	1,323	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,242.00000	1,155	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,304.00000	1,438	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,048.00000	970	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,362.00000	1,500	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			955.00000	882	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,465.00000	1,608	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			808.00000	740	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,486.00000	1,631	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			780.00000	713	27.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,444.00000	1,586	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			837.00000	768	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,444.00000	1,586	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			837.00000	768	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,342.00000	1,479	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			986.00000	911	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,286.00000	1,418	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,080.00000	1,000	29.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,268.00000	1,398	29.52	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,112.00000	1,030	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			786.00000	874	33.20	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,380.00000	2,257	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			663.00000	739	34.54	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,957.00000	2,822	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,531.00000	1,679	27.67	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			724.00000	661	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,251.00000	1,379	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,144.00000	1,061	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,147.00000	1,271	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,341.00000	1,253	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,181.00000	1,305	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,275.00000	1,187	30.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,114.00000	1,235	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,408.00000	1,317	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,068.00000	1,184	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,511.00000	1,416	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,083.00000	1,201	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,476.00000	1,383	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,023.00000	1,136	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,617.00000	1,518	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,053.00000	1,168	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,546.00000	1,450	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			786.00000	874	33.20	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,380.00000	2,257	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			942.00000	1,047	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,836.00000	1,729	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			968.00000	1,075	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,762.00000	1,657	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,323.00000	1,458	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,017.00000	940	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			848.00000	943	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,142.00000	2,025	32.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			767.00000	853	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,460.00000	2,335	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			695.00000	775	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,789.00000	2,657	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			633.00000	706	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,127.00000	2,988	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			871.00000	968	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,064.00000	1,950	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			712.00000	794	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,706.00000	2,576	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			648.00000	723	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,042.00000	2,905	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,418.00000	2,612	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			212.00000	194	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,977.00000	2,154	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			371.00000	336	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,625.00000	1,779	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			619.00000	561	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			827.00000	919	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,220.00000	2,102	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			619.00000	691	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,213.00000	3,073	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,498.00000	2,694	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			192.00000	176	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,044.00000	2,227	26.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.00	Put			338.00000	309	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,676.00000	1,837	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			569.00000	519	26.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,402.00000	1,542	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			895.00000	824	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,181.00000	1,305	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,275.00000	1,187	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			995.00000	1,105	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,689.00000	1,587	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			730.00000	813	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,624.00000	2,495	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,187.00000	2,377	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			281.00000	259	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,788.00000	1,958	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			481.00000	440	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			894.00000	993	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,987.00000	1,875	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			580.00000	647	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,473.00000	3,329	35.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,113.00000	2,301	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			307.00000	283	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,728.00000	1,897	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			522.00000	479	26.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			748.00000	833	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,542.00000	2,415	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			648.00000	723	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,042.00000	2,905	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			568.00000	633	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,561.00000	3,415	35.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,263.00000	2,454	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			256.00000	236	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,849.00000	2,022	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			443.00000	404	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			918.00000	1,019	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,911.00000	1,802	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			679.00000	757	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,873.00000	2,739	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			592.00000	661	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,386.00000	3,243	35.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,340.00000	2,532	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			233.00000	214	25.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,912.00000	2,087	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			406.00000	369	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,577.00000	1,728	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			671.00000	610	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 14/12/2009 Currency Future	12.20	Call			806.00000	897	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,299.00000	2,179	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			695.00000	775	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,789.00000	2,657	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			606.00000	675	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,299.00000	3,158	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,225.00000	2,415	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			268.00000	247	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,818.00000	1,990	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			462.00000	422	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,508.00000	1,655	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			752.00000	687	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			905.00000	1,006	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,949.00000	1,838	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			776.00000	864	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,420.00000	2,296	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			671.00000	748	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,915.00000	2,780	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			586.00000	654	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,430.00000	3,286	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,662.00000	2,861	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			156.00000	143	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,187.00000	2,377	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			281.00000	259	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			894.00000	993	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,987.00000	1,875	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,746.00000	2,947	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			140.00000	129	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,849.00000	2,022	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			443.00000	404	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,789.00000	2,990	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			133.00000	122	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,301.00000	2,493	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			245.00000	225	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,880.00000	2,054	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			424.00000	386	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,554.00000	1,703	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			697.00000	635	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,098.00000	1,218	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,442.00000	1,350	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			930.00000	1,033	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,873.00000	1,765	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			796.00000	885	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,339.00000	2,217	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			687.00000	766	34.26	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	12.85	Put			2,831.00000	2,698	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,918.00000	3,121	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			112.00000	103	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,977.00000	2,154	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			371.00000	336	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			827.00000	919	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,220.00000	2,102	32.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,875.00000	3,077	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			118.00000	109	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,379.00000	2,572	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			222.00000	204	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,945.00000	2,120	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			388.00000	352	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,601.00000	1,753	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			644.00000	585	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,131.00000	1,253	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,374.00000	1,285	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			955.00000	1,061	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,799.00000	1,693	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			816.00000	908	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,260.00000	2,140	32.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			626.00000	698	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,170.00000	3,030	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,095.00000	3,299	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			88.00000	81	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,579.00000	2,777	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			173.00000	159	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,023.00000	1,136	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,617.00000	1,518	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,139.00000	3,344	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			83.00000	76	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,621.00000	2,819	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			164.00000	151	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,150.00000	2,339	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			294.00000	271	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,758.00000	1,927	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			501.00000	459	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,233.00000	1,360	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,177.00000	1,092	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,038.00000	1,152	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,581.00000	1,484	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			882.00000	980	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,025.00000	1,912	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,184.00000	3,390	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			78.00000	72	25.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,832.00000	3,033	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			125.00000	115	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,912.00000	2,087	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			406.00000	369	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,539.00000	2,735	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			182.00000	167	25.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,079.00000	2,264	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			322.00000	296	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,702.00000	1,867	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			545.00000	499	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,422.00000	1,564	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			866.00000	796	28.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,009.00000	1,120	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,653.00000	1,552	31.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			859.00000	955	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,103.00000	1,987	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			739.00000	823	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,583.00000	2,455	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			558.00000	626	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,602.00000	3,458	35.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			0.00000	2,301	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			0.00000	283	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			0.00000	968	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			0.00000	1,950	32.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.73890		11.52420		31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,550.00000	1,659	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,526.00000	1,420	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,533.00000	1,640	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,559.00000	1,451	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,641.00000	1,750	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,367.00000	1,261	30.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,733.00000	1,847	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,209.00000	1,108	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,771.00000	1,888	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,147.00000	1,050	29.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,752.00000	1,868	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,178.00000	1,079	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,714.00000	1,827	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,240.00000	1,138	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,678.00000	1,788	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,304.00000	1,199	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,586.00000	1,695	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,461.00000	1,356	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,622.00000	1,731	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,398.00000	1,292	30.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,961.00000	2,092	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			887.00000	803	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,301.00000	1,393	32.23	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,077.00000	1,954	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,263.00000	2,423	27.26	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			589.00000	534	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,571.00000	1,681	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,487.00000	1,382	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,320.00000	2,491	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			546.00000	502	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,209.00000	2,356	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			635.00000	567	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,156.00000	2,300	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			682.00000	611	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,105.00000	2,245	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			731.00000	657	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,056.00000	2,193	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			781.00000	704	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			2,008.00000	2,142	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			833.00000	753	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,235.00000	1,322	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,261.00000	2,133	32.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,485.00000	2,666	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			461.00000	427	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,696.00000	1,807	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,272.00000	1,168	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,660.00000	1,769	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,336.00000	1,230	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,516.00000	1,622	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,592.00000	1,483	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			989.00000	1,057	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,165.00000	3,018	34.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,591.00000	2,775	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			417.00000	386	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,791.00000	1,910	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,117.00000	1,021	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,604.00000	1,713	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,430.00000	1,324	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,568.00000	1,677	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,494.00000	1,389	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1,016.00000	1,086	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,042.00000	2,898	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,664.00000	2,849	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			390.00000	360	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,832.00000	1,953	29.13	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 15/03/2010 Currency Future	10.75	Put			1,057.00000	964	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,791.00000	1,910	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,117.00000	1,021	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,604.00000	1,713	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,430.00000	1,324	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1,035.00000	1,107	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,961.00000	2,818	34.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,700.00000	2,886	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			376.00000	347	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,852.00000	1,975	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,028.00000	936	29.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,811.00000	1,931	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,087.00000	992	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,696.00000	1,807	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,272.00000	1,168	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,045.00000	1,117	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,921.00000	2,778	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,774.00000	2,962	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			350.00000	323	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,895.00000	2,021	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			971.00000	882	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1,065.00000	1,139	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,840.00000	2,700	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,499.00000	1,604	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,625.00000	1,515	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,466.00000	1,569	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,692.00000	1,580	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,434.00000	1,535	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,760.00000	1,646	31.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			942.00000	1,011	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,368.00000	3,222	34.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			0.00000	2,525	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			0.00000	486	27.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			0.00000	1,622	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			0.00000	1,483	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			0.00000	1,586	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			0.00000	1,547	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			0.00000	1,552	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			0.00000	1,613	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			0.00000	1,020	34.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			0.00000	3,181	34.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.08000		14.78990		30.81	135,720.00	9	13,465.00
£ / R On 16/03/2009 Currency Future	14.80	Call			730.00000	872	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			741.00000	592	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Call			607.00000	729	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			967.00000	799	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			657.00000	788	30.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			867.00000	708	30.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			877.00000	1,066	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			537.00000	436	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,213.00000	1,437	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			323.00000	257	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,247.00000	1,474	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			307.00000	244	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,081.00000	1,295	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			391.00000	315	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			832.00000	1,005	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			592.00000	475	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			811.00000	976	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			621.00000	496	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			674.00000	808	30.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			834.00000	678	30.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			553.00000	674	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,063.00000	894	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			434.00000	551	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,294.00000	1,121	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			376.00000	482	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,436.00000	1,252	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			450.00000	570	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,260.00000	1,090	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			535.00000	657	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,095.00000	927	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			517.00000	640	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,127.00000	960	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			535.00000	657	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,095.00000	927	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			483.00000	608	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,193.00000	1,028	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			553.00000	674	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,063.00000	894	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			466.00000	589	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,226.00000	1,059	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			324.00000	420	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,584.00000	1,390	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			419.00000	533	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,329.00000	1,153	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			450.00000	570	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,260.00000	1,090	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			390.00000	499	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			1,400.00000	1,219	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			289.00000	378	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,699.00000	1,498	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			300.00000	391	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,660.00000	1,461	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			362.00000	466	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,472.00000	1,286	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			324.00000	420	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,584.00000	1,390	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			267.00000	351	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,777.00000	1,571	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			247.00000	326	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,857.00000	1,646	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			247.00000	326	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,857.00000	1,646	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			349.00000	450	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,509.00000	1,320	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			228.00000	303	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,938.00000	1,723	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			171.00000	232	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,231.00000	2,002	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			186.00000	251	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,146.00000	1,921	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			127.00000	175	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,537.00000	2,295	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			97.00000	137	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,807.00000	2,557	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			59.00000	85	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,319.00000	3,055	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			33.00000	49	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,893.00000	3,619	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			28.00000	43	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,038.00000	3,763	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			38.00000	56	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,748.00000	3,476	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			64.00000	93	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,224.00000	2,963	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			40.00000	59	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,700.00000	3,429	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			157.00000	214	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,318.00000	2,084	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			312.00000	405	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,622.00000	1,425	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			210.00000	281	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,021.00000	1,801	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.00	Call			336.00000	435	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,546.00000	1,355	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			517.00000	640	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,127.00000	960	31.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			592.00000	710	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,002.00000	830	31.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			500.00000	624	31.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,160.00000	994	31.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			640.00000	768	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			900.00000	738	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			771.00000	919	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			681.00000	539	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			730.00000	872	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			741.00000	592	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			692.00000	829	30.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			802.00000	649	30.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			623.00000	748	30.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			933.00000	768	30.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			692.00000	829	30.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			802.00000	649	30.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			790.00000	947	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			651.00000	517	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			750.00000	895	29.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			710.00000	565	29.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			711.00000	850	29.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			771.00000	620	29.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			572.00000	691	31.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,032.00000	861	31.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			390.00000	499	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,400.00000	1,219	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			362.00000	466	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,472.00000	1,286	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			640.00000	768	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			900.00000	738	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			607.00000	729	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			967.00000	799	30.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			466.00000	589	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,226.00000	1,059	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			404.00000	516	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,364.00000	1,186	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			376.00000	482	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,436.00000	1,252	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			434.00000	551	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,294.00000	1,121	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			289.00000	378	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.20	Put			1,699.00000	1,498	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			267.00000	351	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,777.00000	1,571	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			194.00000	261	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,104.00000	1,881	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			336.00000	435	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,546.00000	1,355	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			312.00000	405	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,622.00000	1,425	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			210.00000	281	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,021.00000	1,801	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			179.00000	241	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,189.00000	1,961	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			278.00000	364	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,738.00000	1,534	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			257.00000	339	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,817.00000	1,609	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			237.00000	315	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,898.00000	1,685	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			219.00000	292	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,979.00000	1,762	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			202.00000	271	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,062.00000	1,841	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			362.00000	466	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,472.00000	1,286	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			145.00000	198	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,405.00000	2,168	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			133.00000	183	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,493.00000	2,253	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			122.00000	168	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,582.00000	2,338	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			111.00000	155	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,671.00000	2,425	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			53.00000	78	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,413.00000	3,148	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			48.00000	71	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,508.00000	3,241	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			44.00000	65	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,604.00000	3,335	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			36.00000	54	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,796.00000	3,524	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			33.00000	49	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,893.00000	3,619	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			29.00000	45	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,990.00000	3,715	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.85	Call			27.00000	41	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,087.00000	3,811	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			93.00000	131	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,853.00000	2,601	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			85.00000	120	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,945.00000	2,690	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			78.00000	111	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,038.00000	2,781	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			71.00000	101	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,131.00000	2,871	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			85.00000	120	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,945.00000	2,690	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			71.00000	101	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,131.00000	2,871	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			53.00000	78	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,413.00000	3,148	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			44.00000	65	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,604.00000	3,335	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			56.00000	81	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,366.00000	3,101	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			51.00000	74	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,461.00000	3,194	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			46.00000	68	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,556.00000	3,288	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			42.00000	62	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,652.00000	3,382	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			34.00000	51	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,844.00000	3,571	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			31.00000	47	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,941.00000	3,667	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			25.00000	39	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,135.00000	3,859	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			40.00000	59	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,700.00000	3,429	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			27.00000	41	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,087.00000	3,811	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			24.00000	37	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,184.00000	3,907	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			22.00000	33	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,282.00000	4,003	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			20.00000	30	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,380.00000	4,100	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			18.00000	27	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,478.00000	4,197	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			36.00000	54	32.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Put			3,796.00000	3,524	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			24.00000	37	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,184.00000	3,907	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			22.00000	33	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,282.00000	4,003	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			89.00000	126	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,899.00000	2,646	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			81.00000	115	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,991.00000	2,735	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			74.00000	106	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,084.00000	2,826	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			67.00000	97	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,178.00000	2,917	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			61.00000	89	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,271.00000	3,009	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			139.00000	190	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,449.00000	2,210	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			116.00000	162	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,626.00000	2,382	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			106.00000	149	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,717.00000	2,469	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			179.00000	241	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,189.00000	1,961	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			164.00000	223	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,274.00000	2,043	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			151.00000	206	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,361.00000	2,126	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			139.00000	190	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,449.00000	2,210	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			89.00000	126	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,899.00000	2,646	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			257.00000	339	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,817.00000	1,609	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			171.00000	232	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,231.00000	2,002	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			164.00000	223	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,274.00000	2,043	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			404.00000	516	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,364.00000	1,186	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			376.00000	482	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,436.00000	1,252	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			219.00000	292	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,979.00000	1,762	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			623.00000	748	30.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			933.00000	768	30.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.15	Call			300.00000	391	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,660.00000	1,461	32.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			711.00000	850	29.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			771.00000	620	29.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			832.00000	1,005	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			592.00000	475	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			790.00000	947	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			651.00000	517	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,050.00000	1,260	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			410.00000	330	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			989.00000	1,193	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			449.00000	363	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			930.00000	1,128	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			490.00000	398	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			1,019.00000	1,227	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			429.00000	347	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			959.00000	1,161	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			469.00000	381	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			901.00000	1,097	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			511.00000	417	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			854.00000	1,035	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			564.00000	455	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,353.00000	1,587	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			263.00000	207	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,282.00000	1,511	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			292.00000	231	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,146.00000	1,365	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			356.00000	285	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,501.00000	1,745	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			211.00000	165	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,426.00000	1,665	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			236.00000	185	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,282.00000	1,511	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			292.00000	231	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			959.00000	1,161	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			469.00000	381	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,539.00000	1,785	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			200.00000	155	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,463.00000	1,705	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			223.00000	175	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,389.00000	1,626	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			249.00000	196	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,317.00000	1,549	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			277.00000	219	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,179.00000	1,401	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.95	Put			339.00000	271	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			1,113.00000	1,330	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			373.00000	300	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			0.00000	976	29.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			0.00000	496	29.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.36670		15.06830		29.65	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,131.00000	1,285	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,113.00000	968	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			990.00000	1,129	29.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,372.00000	1,213	29.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,058.00000	1,206	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,240.00000	1,090	29.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,248.00000	1,432	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			929.00000	816	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,570.00000	1,790	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			652.00000	574	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,540.00000	1,759	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			672.00000	592	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,600.00000	1,823	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			632.00000	556	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,452.00000	1,665	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			734.00000	648	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,210.00000	1,378	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			992.00000	861	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,076.00000	1,227	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,207.00000	1,060	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			950.00000	1,093	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,432.00000	1,277	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			819.00000	965	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,650.00000	1,498	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			734.00000	871	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,816.00000	1,654	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			836.00000	985	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,618.00000	1,468	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			911.00000	1,059	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,493.00000	1,342	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			892.00000	1,042	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,523.00000	1,375	30.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			930.00000	1,076	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,462.00000	1,309	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			873.00000	1,025	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,555.00000	1,408	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			930.00000	1,076	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,462.00000	1,309	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			671.00000	800	30.49	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	16.35	Put			1,953.00000	1,784	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			784.00000	926	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,716.00000	1,560	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			750.00000	889	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,782.00000	1,622	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			627.00000	751	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,059.00000	1,884	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,151.00000	1,305	28.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,082.00000	938	28.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			718.00000	853	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,850.00000	1,686	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			656.00000	784	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,988.00000	1,817	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			599.00000	719	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,131.00000	1,953	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			572.00000	689	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,204.00000	2,022	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			559.00000	674	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,241.00000	2,057	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			642.00000	767	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,023.00000	1,850	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			702.00000	835	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,884.00000	1,718	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			546.00000	659	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,278.00000	2,093	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			463.00000	564	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,545.00000	2,348	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			486.00000	590	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,468.00000	2,273	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			391.00000	481	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,823.00000	2,614	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			337.00000	418	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,069.00000	2,851	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			249.00000	313	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,580.00000	3,347	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			181.00000	232	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,113.00000	3,866	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			167.00000	215	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,249.00000	3,999	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			202.00000	257	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,933.00000	3,690	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			255.00000	321	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,537.00000	3,304	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			269.00000	337	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,450.00000	3,220	30.49	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	18.75	Call			207.00000	264	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,889.00000	3,647	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			442.00000	539	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,623.00000	2,423	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			687.00000	818	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,918.00000	1,751	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			855.00000	1,005	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,586.00000	1,438	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,023.00000	1,167	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,305.00000	1,150	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,229.00000	1,405	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			960.00000	838	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,190.00000	1,351	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,022.00000	884	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,112.00000	1,266	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,144.00000	999	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,040.00000	1,187	29.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,272.00000	1,120	29.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,007.00000	1,148	29.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,338.00000	1,181	29.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			970.00000	1,111	29.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,402.00000	1,245	29.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,229.00000	1,405	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			960.00000	838	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,190.00000	1,351	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,022.00000	884	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,040.00000	1,187	29.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,272.00000	1,120	29.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,007.00000	1,148	29.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,338.00000	1,181	29.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,131.00000	1,285	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,113.00000	968	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,094.00000	1,247	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,176.00000	1,030	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			950.00000	1,093	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,432.00000	1,277	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			855.00000	1,005	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,586.00000	1,438	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			819.00000	965	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,650.00000	1,498	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,170.00000	1,325	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,052.00000	908	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,094.00000	1,247	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,176.00000	1,030	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			911.00000	1,059	30.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.65	Put			1,493.00000	1,342	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			718.00000	853	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,850.00000	1,686	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			819.00000	965	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,650.00000	1,498	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			750.00000	889	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,782.00000	1,622	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			801.00000	945	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,683.00000	1,529	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			767.00000	907	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,749.00000	1,591	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			656.00000	784	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,988.00000	1,817	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			784.00000	926	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,716.00000	1,560	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			687.00000	818	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,918.00000	1,751	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			599.00000	719	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,131.00000	1,953	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			546.00000	659	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,278.00000	2,093	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			572.00000	689	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,204.00000	2,022	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			521.00000	631	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,353.00000	2,164	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			498.00000	604	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,429.00000	2,237	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			521.00000	631	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,353.00000	2,164	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			474.00000	577	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,506.00000	2,310	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			613.00000	735	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,095.00000	1,918	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			586.00000	704	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,167.00000	1,987	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			534.00000	645	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,316.00000	2,128	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			509.00000	617	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,391.00000	2,200	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			734.00000	871	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,816.00000	1,654	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			671.00000	800	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,953.00000	1,784	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			534.00000	645	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,316.00000	2,128	30.49	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	17.35	Call			421.00000	515	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,702.00000	2,499	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			401.00000	492	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,783.00000	2,575	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			382.00000	470	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,863.00000	2,653	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			363.00000	449	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,945.00000	2,732	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			242.00000	306	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,624.00000	3,389	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			230.00000	291	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,712.00000	3,474	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			218.00000	277	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,800.00000	3,560	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			196.00000	251	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,978.00000	3,734	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			186.00000	238	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,068.00000	3,822	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			176.00000	227	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,158.00000	3,910	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			329.00000	408	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,111.00000	2,892	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			313.00000	389	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,194.00000	2,973	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			297.00000	371	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,279.00000	3,055	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			283.00000	354	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,364.00000	3,137	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			313.00000	389	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,194.00000	2,973	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			283.00000	354	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,364.00000	3,137	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			242.00000	306	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,624.00000	3,389	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			218.00000	277	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,800.00000	3,560	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			236.00000	298	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,668.00000	3,432	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			224.00000	284	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,756.00000	3,517	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			213.00000	270	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,844.00000	3,604	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			191.00000	245	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,023.00000	3,778	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			172.00000	221	30.49	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	19.10	Put			4,204.00000	3,954	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			163.00000	210	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,295.00000	4,043	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			196.00000	251	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,978.00000	3,734	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			176.00000	227	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,158.00000	3,910	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			158.00000	205	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,340.00000	4,088	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			150.00000	194	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,432.00000	4,178	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			142.00000	185	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,524.00000	4,268	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			135.00000	175	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,616.00000	4,359	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			191.00000	245	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,023.00000	3,778	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			154.00000	200	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,386.00000	4,133	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			146.00000	189	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,478.00000	4,223	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			411.00000	504	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,742.00000	2,537	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			372.00000	459	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,904.00000	2,692	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			354.00000	438	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,986.00000	2,772	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			321.00000	399	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,152.00000	2,932	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			305.00000	380	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,237.00000	3,014	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			290.00000	362	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,322.00000	3,096	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			276.00000	345	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,407.00000	3,179	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			474.00000	577	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,506.00000	2,310	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			452.00000	552	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,584.00000	2,385	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			431.00000	527	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,663.00000	2,460	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			411.00000	504	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,742.00000	2,537	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			321.00000	399	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,152.00000	2,932	30.49	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	16.65	Call			586.00000	704	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,167.00000	1,987	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			463.00000	564	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,545.00000	2,348	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			486.00000	590	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,468.00000	2,273	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			421.00000	515	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,702.00000	2,499	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			382.00000	470	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,863.00000	2,653	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			642.00000	767	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,023.00000	1,850	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,023.00000	1,167	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,305.00000	1,150	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			836.00000	985	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,618.00000	1,468	30.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,424.00000	1,635	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			756.00000	668	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,368.00000	1,575	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			800.00000	708	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,314.00000	1,517	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			846.00000	750	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,267.00000	1,460	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			899.00000	793	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,112.00000	1,266	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,144.00000	999	29.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,396.00000	1,605	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			778.00000	688	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,341.00000	1,546	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			823.00000	729	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,288.00000	1,488	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			869.00000	772	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,693.00000	1,921	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			575.00000	505	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,631.00000	1,855	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			612.00000	538	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,510.00000	1,727	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			692.00000	610	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,823.00000	2,058	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			504.00000	441	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,757.00000	1,989	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			539.00000	472	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,631.00000	1,855	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			612.00000	538	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,341.00000	1,546	28.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.55	Put			823.00000	729	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,856.00000	2,093	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			488.00000	426	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,790.00000	2,023	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			522.00000	457	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,725.00000	1,955	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			557.00000	488	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,662.00000	1,888	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			594.00000	521	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,481.00000	1,696	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			713.00000	629	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,725.00000	1,955	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			557.00000	488	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,424.00000	1,635	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			756.00000	668	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,314.00000	1,517	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			846.00000	750	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			0.00000	1,378	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			0.00000	861	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.63340		15.33580		29.16	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	1,590	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			0.00000	1,306	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,312.00000	1,455	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,677.00000	1,521	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,380.00000	1,530	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,544.00000	1,396	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,570.00000	1,757	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,234.00000	1,124	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,881.00000	2,093	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			945.00000	859	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,853.00000	2,063	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			967.00000	880	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,909.00000	2,123	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			923.00000	839	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,771.00000	1,976	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,035.00000	943	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,550.00000	1,731	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,265.00000	1,148	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,530.00000	1,706	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,294.00000	1,172	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,276.00000	1,419	29.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,740.00000	1,585	29.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,744.00000	1,948	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,058.00000	965	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,691.00000	1,892	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.75	Put			1,105.00000	1,009	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,640.00000	1,837	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,154.00000	1,054	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,589.00000	1,784	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,203.00000	1,100	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,510.00000	1,680	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,324.00000	1,197	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,471.00000	1,630	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,386.00000	1,247	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,434.00000	1,590	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,448.00000	1,306	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,398.00000	1,549	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,512.00000	1,366	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,717.00000	1,920	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,082.00000	987	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,665.00000	1,865	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,129.00000	1,031	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,614.00000	1,811	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,178.00000	1,077	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,491.00000	1,655	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,355.00000	1,221	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,453.00000	1,610	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,417.00000	1,276	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,416.00000	1,569	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,480.00000	1,336	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,996.00000	2,214	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			860.00000	781	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,938.00000	2,153	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			902.00000	819	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,825.00000	2,034	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			989.00000	901	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,116.00000	2,340	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			780.00000	706	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,055.00000	2,276	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			819.00000	743	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,938.00000	2,153	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			902.00000	819	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,665.00000	1,865	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,129.00000	1,031	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,146.00000	2,372	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			760.00000	688	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2,085.00000	2,308	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			799.00000	724	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2,025.00000	2,245	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			840.00000	761	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.25	Call			1,967.00000	2,183	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			881.00000	800	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,798.00000	2,005	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,012.00000	922	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,453.00000	1,610	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,417.00000	1,276	28.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,346.00000	1,492	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,610.00000	1,458	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,236.00000	1,384	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,800.00000	1,651	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,416.00000	1,569	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,480.00000	1,336	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,276.00000	1,419	29.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,740.00000	1,585	29.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,236.00000	1,384	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,800.00000	1,651	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			1,197.00000	1,351	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,861.00000	1,717	29.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			1,159.00000	1,314	29.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,924.00000	1,780	29.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	1,731	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			0.00000	1,148	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			0.00000	1,511	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			0.00000	1,427	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			0.00000	1,473	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			0.00000	1,490	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			0.00000	1,437	29.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			0.00000	1,553	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.55400		13.40830		32.11	420,174.00	31	4,590.00
€ / R On 16/03/2009 Currency Future	13.40	Call			723.00000	773	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			715.00000	619	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			632.00000	673	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			873.00000	769	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			743.00000	795	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			685.00000	591	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			685.00000	731	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			777.00000	677	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			876.00000	940	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			518.00000	436	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,061.00000	1,141	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			353.00000	287	29.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			764.00000	817	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			655.00000	563	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			704.00000	752	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	13.45	Put			745.00000	648	31.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			667.00000	711	32.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			808.00000	707	32.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			599.00000	637	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			940.00000	833	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			583.00000	620	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			975.00000	866	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			568.00000	604	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,009.00000	900	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			427.00000	451	35.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,419.00000	1,297	35.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			417.00000	440	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,458.00000	1,336	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			485.00000	514	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,227.00000	1,110	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			553.00000	588	33.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,044.00000	934	33.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			649.00000	692	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			841.00000	738	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			785.00000	841	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			627.00000	537	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			649.00000	692	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			841.00000	738	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			852.00000	914	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			544.00000	460	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			632.00000	673	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			873.00000	769	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			807.00000	864	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			599.00000	510	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			951.00000	1,021	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			443.00000	367	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			926.00000	993	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			467.00000	389	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			485.00000	514	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,227.00000	1,110	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			397.00000	418	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,538.00000	1,414	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			335.00000	352	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,827.00000	1,698	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			511.00000	542	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,153.00000	1,038	34.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			524.00000	557	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,116.00000	1,003	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,396.00000	1,500	28.29	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			188.00000	146	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			978.00000	1,050	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			419.00000	346	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,185.00000	1,277	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			277.00000	223	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,472.00000	1,580	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			163.00000	126	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,472.00000	1,580	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			163.00000	126	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,510.00000	1,620	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			152.00000	116	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,434.00000	1,540	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			175.00000	136	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,288.00000	1,386	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			230.00000	182	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,324.00000	1,424	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			215.00000	170	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,219.00000	1,313	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			261.00000	209	28.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,629.00000	1,747	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			121.00000	93	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,360.00000	1,462	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			201.00000	158	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,549.00000	1,661	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			141.00000	107	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,980.00000	2,111	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			71.00000	57	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,889.00000	2,019	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			81.00000	65	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,799.00000	1,927	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			91.00000	73	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,711.00000	1,836	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			103.00000	82	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,324.00000	1,424	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			215.00000	170	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,934.00000	2,065	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			76.00000	61	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,844.00000	1,973	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			86.00000	69	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,755.00000	1,882	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			97.00000	78	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,670.00000	1,791	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			111.00000	87	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,589.00000	1,702	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			130.00000	98	27.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,510.00000	1,620	28.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Put			152.00000	116	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,711.00000	1,836	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			103.00000	82	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,253.00000	1,349	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			245.00000	195	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,434.00000	1,540	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			175.00000	136	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,152.00000	1,242	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			294.00000	238	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,090.00000	1,174	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			332.00000	270	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,152.00000	1,242	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			294.00000	238	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,090.00000	1,174	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			332.00000	270	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,033.00000	1,109	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			374.00000	305	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,120.00000	1,208	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			312.00000	254	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,844.00000	1,973	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			86.00000	69	28.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,670.00000	1,791	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			111.00000	87	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,288.00000	1,386	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			230.00000	182	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,120.00000	1,208	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			312.00000	254	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,005.00000	1,079	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			397.00000	325	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			568.00000	604	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,009.00000	900	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			498.00000	528	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,190.00000	1,074	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			901.00000	966	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			492.00000	412	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,005.00000	1,079	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			397.00000	325	29.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			615.00000	655	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			907.00000	801	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			449.00000	475	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,341.00000	1,221	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			667.00000	711	32.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			808.00000	707	32.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,025.00000	2,158	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			67.00000	54	29.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.00	Call			320.00000	335	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,912.00000	1,781	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			240.00000	250	39.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,431.00000	2,296	39.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			182.00000	189	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,973.00000	2,835	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			133.00000	143	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,525.00000	3,389	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			978.00000	1,050	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			419.00000	346	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			378.00000	398	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,619.00000	1,494	36.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			283.00000	297	38.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,125.00000	1,993	38.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			213.00000	223	40.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,655.00000	2,519	40.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			162.00000	169	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,204.00000	3,065	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			229.00000	239	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,520.00000	2,385	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			159.00000	165	42.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,251.00000	3,111	42.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			95.00000	102	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,987.00000	3,848	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			54.00000	58	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,746.00000	4,604	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,118.00000	2,252	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			59.00000	48	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			270.00000	283	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,211.00000	2,079	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			186.00000	194	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,927.00000	2,790	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			120.00000	129	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,662.00000	3,525	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			69.00000	74	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,411.00000	4,270	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,495.00000	2,636	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			36.00000	32	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			327.00000	343	37.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,869.00000	1,739	37.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			224.00000	233	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,565.00000	2,429	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			155.00000	161	42.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,297.00000	3,157	42.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			92.00000	98	43.07	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	17.35	Put			4,033.00000	3,894	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,837.00000	2,980	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			29.00000	26	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,071.00000	2,205	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			63.00000	51	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			387.00000	408	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,579.00000	1,454	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			263.00000	276	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,255.00000	2,122	39.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			117.00000	125	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,708.00000	3,571	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,279.00000	3,419	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			21.00000	15	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,522.00000	3,664	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			13.00000	10	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,739.00000	2,882	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			31.00000	28	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			369.00000	388	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,660.00000	1,534	36.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			251.00000	263	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,343.00000	2,209	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			174.00000	181	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,065.00000	2,927	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,619.00000	3,762	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			11.00000	8	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,837.00000	2,980	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			29.00000	26	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			387.00000	408	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,579.00000	1,454	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,570.00000	3,713	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			12.00000	9	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,788.00000	2,931	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			30.00000	27	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			257.00000	269	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,299.00000	2,165	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			177.00000	185	41.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,019.00000	2,881	41.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,717.00000	3,860	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			9.00000	6	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,936.00000	3,078	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			27.00000	24	34.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,164.00000	2,299	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			56.00000	45	29.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			406.00000	429	35.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,498.00000	1,375	35.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.30	Call			276.00000	290	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,168.00000	2,036	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			190.00000	198	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,882.00000	2,744	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,327.00000	3,468	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			19.00000	14	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,544.00000	2,685	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			35.00000	31	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			498.00000	528	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,190.00000	1,074	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,231.00000	3,371	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			23.00000	17	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,446.00000	2,588	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			38.00000	34	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			473.00000	501	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,264.00000	1,147	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			218.00000	228	40.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,610.00000	2,474	40.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			152.00000	158	42.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,344.00000	3,204	42.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,133.00000	3,274	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			24.00000	20	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,351.00000	2,490	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			43.00000	36	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			449.00000	475	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,341.00000	1,221	34.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			304.00000	320	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,996.00000	1,866	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			208.00000	218	40.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,700.00000	2,564	40.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			142.00000	151	42.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,434.00000	3,297	42.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,424.00000	3,566	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			16.00000	12	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,641.00000	2,783	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			33.00000	29	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,253.00000	1,349	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			245.00000	195	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			351.00000	369	36.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,743.00000	1,615	36.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			166.00000	173	42.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,158.00000	3,019	42.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,083.00000	3,226	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			25.00000	22	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,304.00000	2,441	30.24	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 16/03/2009 Currency Future	11.15	Put			46.00000	37	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			438.00000	463	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,380.00000	1,259	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			297.00000	312	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,039.00000	1,908	38.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			204.00000	213	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,745.00000	2,609	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			138.00000	148	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,479.00000	3,344	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,985.00000	3,128	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			27.00000	24	35.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,210.00000	2,346	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			52.00000	42	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			194.00000	203	41.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,836.00000	2,699	41.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			129.00000	138	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,571.00000	3,434	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,034.00000	3,177	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			26.00000	23	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,257.00000	2,393	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			49.00000	39	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			290.00000	305	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,082.00000	1,951	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			199.00000	208	40.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,791.00000	2,654	40.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,327.00000	3,468	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			19.00000	14	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,376.00000	3,517	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			17.00000	13	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,592.00000	2,734	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			34.00000	30	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			343.00000	360	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,785.00000	1,656	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			234.00000	245	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,476.00000	2,341	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,182.00000	3,323	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			23.00000	19	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,398.00000	2,539	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			40.00000	35	30.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			461.00000	488	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,303.00000	1,184	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			312.00000	327	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,954.00000	1,823	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			213.00000	223	40.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,655.00000	2,519	40.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.65	Call			147.00000	154	42.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,389.00000	3,250	42.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			109.00000	117	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,801.00000	3,663	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,544.00000	2,685	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			35.00000	31	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			764.00000	817	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			655.00000	563	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			129.00000	138	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,571.00000	3,434	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			74.00000	80	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,316.00000	4,176	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			77.00000	83	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,269.00000	4,129	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,788.00000	2,931	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			30.00000	27	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,025.00000	2,158	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			67.00000	54	29.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			876.00000	940	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			518.00000	436	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			257.00000	269	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,299.00000	2,165	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			113.00000	121	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,754.00000	3,617	43.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,887.00000	3,029	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			28.00000	25	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,118.00000	2,252	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			59.00000	48	29.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			270.00000	283	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,211.00000	2,079	38.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			186.00000	194	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,927.00000	2,790	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,914.00000	4,058	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	4	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,133.00000	3,274	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			24.00000	20	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,629.00000	1,747	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			121.00000	93	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			208.00000	218	40.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,700.00000	2,564	40.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.79520		13.65150		30.48	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,074.00000	1,127	30.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,073.00000	982	30.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			984.00000	1,031	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,233.00000	1,136	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.60	Call			1,094.00000	1,147	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,042.00000	952	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,055.00000	1,107	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,104.00000	1,011	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,212.00000	1,278	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			860.00000	783	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,396.00000	1,477	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			695.00000	632	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,113.00000	1,166	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,012.00000	921	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,055.00000	1,107	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,104.00000	1,011	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,019.00000	1,068	30.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,168.00000	1,073	30.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			967.00000	1,013	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,266.00000	1,168	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			951.00000	995	30.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,299.00000	1,200	30.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			915.00000	961	31.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,363.00000	1,266	31.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			716.00000	761	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,714.00000	1,615	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			700.00000	744	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,748.00000	1,648	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			819.00000	870	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,518.00000	1,425	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			895.00000	945	31.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,393.00000	1,300	31.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,001.00000	1,049	30.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,200.00000	1,104	30.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,094.00000	1,147	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,042.00000	952	30.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,113.00000	1,166	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,012.00000	921	29.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,154.00000	1,205	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			953.00000	859	29.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,133.00000	1,185	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			982.00000	890	29.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,212.00000	1,278	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			860.00000	783	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,192.00000	1,251	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			891.00000	806	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,173.00000	1,225	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			921.00000	830	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,019.00000	1,068	30.48	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 12/06/2009 Currency Future	13.80	Put			1,168.00000	1,073	30.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,173.00000	1,225	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			921.00000	830	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,285.00000	1,361	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			784.00000	716	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,232.00000	1,305	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			830.00000	760	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			915.00000	961	31.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,363.00000	1,266	31.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			766.00000	814	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,615.00000	1,518	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			638.00000	678	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,886.00000	1,783	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			554.00000	589	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,102.00000	1,994	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			838.00000	889	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,486.00000	1,394	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			876.00000	929	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,424.00000	1,334	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,425.00000	1,507	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			674.00000	612	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,312.00000	1,389	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			761.00000	694	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,514.00000	1,599	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			613.00000	554	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,802.00000	1,898	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			450.00000	403	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,768.00000	1,863	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			467.00000	418	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,836.00000	1,933	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			434.00000	388	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,768.00000	1,863	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			467.00000	418	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,638.00000	1,728	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			537.00000	483	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,670.00000	1,761	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			519.00000	466	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,575.00000	1,663	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			574.00000	518	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,975.00000	2,077	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			374.00000	332	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,702.00000	1,795	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			501.00000	450	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,870.00000	1,968	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			419.00000	373	29.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.10	Call			1,940.00000	2,040	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			388.00000	345	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,905.00000	2,004	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			403.00000	359	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,234.00000	2,343	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			282.00000	248	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,158.00000	2,265	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			307.00000	270	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,084.00000	2,189	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			332.00000	294	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,011.00000	2,114	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			360.00000	319	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,735.00000	1,829	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			484.00000	434	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,196.00000	2,304	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			294.00000	259	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,121.00000	2,227	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			319.00000	282	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,047.00000	2,151	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			346.00000	306	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,638.00000	1,728	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			537.00000	483	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,940.00000	2,040	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			388.00000	345	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,606.00000	1,695	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			555.00000	500	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,544.00000	1,631	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			593.00000	536	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,975.00000	2,077	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			374.00000	332	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,905.00000	2,004	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			403.00000	359	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,454.00000	1,537	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			653.00000	592	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,272.00000	2,382	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			271.00000	237	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,121.00000	2,227	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			319.00000	282	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,575.00000	1,663	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			574.00000	518	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,340.00000	1,418	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			738.00000	673	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,454.00000	1,537	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			653.00000	592	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,606.00000	1,695	29.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.60	Put			555.00000	500	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,484.00000	1,568	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			633.00000	573	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,802.00000	1,898	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			450.00000	403	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,735.00000	1,829	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			484.00000	434	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,484.00000	1,568	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			633.00000	573	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,425.00000	1,507	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			674.00000	612	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,368.00000	1,447	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			716.00000	652	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,340.00000	1,418	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			738.00000	673	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,037.00000	1,087	30.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,136.00000	1,042	30.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,258.00000	1,333	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			807.00000	738	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			984.00000	1,031	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,233.00000	1,136	30.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			857.00000	909	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,455.00000	1,364	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			784.00000	832	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,582.00000	1,487	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			749.00000	796	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,648.00000	1,550	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			684.00000	727	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,782.00000	1,682	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			653.00000	694	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,851.00000	1,749	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			623.00000	663	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,922.00000	1,817	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			594.00000	632	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,993.00000	1,887	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			801.00000	851	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,550.00000	1,456	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			732.00000	778	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,681.00000	1,583	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			838.00000	889	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,486.00000	1,394	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			801.00000	851	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,550.00000	1,456	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			732.00000	778	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,681.00000	1,583	31.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.80	Call		668.00000	710	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,817.00000	1,715	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		609.00000	647	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		1,957.00000	1,852	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		581.00000	618	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,029.00000	1,923	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		528.00000	562	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,176.00000	2,067	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		503.00000	535	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,251.00000	2,140	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		479.00000	510	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,327.00000	2,215	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		456.00000	486	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,404.00000	2,291	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		668.00000	710	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,817.00000	1,715	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		638.00000	678	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,886.00000	1,783	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		528.00000	562	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,176.00000	2,067	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		935.00000	978	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,333.00000	1,233	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,312.00000	1,389	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		761.00000	694	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		935.00000	978	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,333.00000	1,233	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		895.00000	945	31.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,393.00000	1,300	31.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,074.00000	1,127	30.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		1,073.00000	982	30.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,285.00000	1,361	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		784.00000	716	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		876.00000	929	31.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,424.00000	1,334	31.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.02890	13.88100		29.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,343.00000	1,403	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,362.00000	1,274	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,272.00000	1,328	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,491.00000	1,400	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,380.00000	1,443	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,299.00000	1,214	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,343.00000	1,403	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,362.00000	1,274	29.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,499.00000	1,572	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,118.00000	1,043	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.10	Call			1,708.00000	1,789	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			927.00000	860	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,419.00000	1,483	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,238.00000	1,154	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,307.00000	1,365	29.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,426.00000	1,336	29.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,238.00000	1,293	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,557.00000	1,464	30.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1,000.00000	1,052	30.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,969.00000	1,874	30.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,380.00000	1,443	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,299.00000	1,214	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,272.00000	1,328	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,491.00000	1,400	29.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,206.00000	1,259	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,625.00000	1,530	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,166.00000	1,226	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,685.00000	1,597	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,127.00000	1,185	30.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,746.00000	1,657	30.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,089.00000	1,146	30.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,808.00000	1,717	30.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,459.00000	1,520	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,178.00000	1,092	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,206.00000	1,259	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,625.00000	1,530	30.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,166.00000	1,226	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,685.00000	1,597	30.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,654.00000	1,733	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			973.00000	904	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,601.00000	1,678	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,020.00000	949	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,549.00000	1,624	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,068.00000	995	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,938.00000	2,027	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			757.00000	698	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,879.00000	1,965	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			798.00000	736	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,821.00000	1,905	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			840.00000	776	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,764.00000	1,846	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			883.00000	818	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,601.00000	1,678	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,020.00000	949	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,459.00000	1,520	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.60	Put			1,178.00000	1,092	28.86	0.00	0	0.00
ALBI On 05/02/2009 Index Future			292.87400		297.20300		0.00	0.00	0	598.00
ALBI On 07/05/2009 Index Future			300.90700		305.35500		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			307.76400		312.25300		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.29800		124.04900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.66100		127.43000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.74700		130.52800		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			294.57350		298.68050		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			302.60800		306.82150		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			309.97950		314.27900		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.77900		336.77900		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.65600		346.65600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.37300		9.38200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.78300		8.65900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.89200		7.74800		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.60600		8.47700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.72800		8.58500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.52800		8.36800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.70500		8.54900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.40800		11.40800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.87000		10.83300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.16700		9.23000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.79300		7.83000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.43300		7.50300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.27700		8.28100		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.91400		7.91100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.78900		7.76100		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
JN05 On 05/02/2009 jNote			8.41600		8.30300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.27200		8.14900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.23200		8.09300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.37500		8.21700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.26700		8.10500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.21800		8.04800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.51400		11.51500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.42100		11.42200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.41600		11.41500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.42400		11.42500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.20900		11.21700		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.92600		10.94400		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			283.70100		288.93700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			291.43900		296.81200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			298.53800		304.02600		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.48000		7.40700		3.00	364,099,136.00	3,200	8,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,842.00000	3,731	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			6.87300		6.79000		0.00	71,758,285.44	652	3,152.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,360.00000	3,266	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			239.00000	253	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.25500		6.15800		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,360.00000	4,279	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			665.00000	686	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,553.00000	4,470	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			608.00000	627	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.46200		5.24100		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,495.00000	2,386	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,472.00000	1,544	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.73800		7.55000		12.40	34,243,675.48	254	16,449.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,486.00000	3,587	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			317.00000	555	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,109.00000	6,048	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			68.00000	144	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,857.00000	12,721	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			0.00000	1	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			9,840.00000	8,720	13.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.25	Put			11.00000	28	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,196.00000	10,066	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			4.00000	11	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.59100		7.39400		12.40	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,087.00000	2,709	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,944.00000	4,728	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,442.00000	1,257	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,885.00000	7,861	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,776.00000	8,902	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			688.00000	975	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.49500		7.28900		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,690.00000	9,534	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			25.00000	46	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.42300		7.19400		0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,290.00000	2,553	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			1,603.00000	2,131	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.90500		7.62000		24.77	0.00	0	9,161.00
R186 On 05/02/2009 Bond Future	9.25	Call			17,076.00000	13,888	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			42.00000	104	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.81300		7.52200		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			10,188.00000	8,126	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			4,781.00000	6,052	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			2,756.00000	1,935	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			15,542.00000	18,054	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			17,522.00000	14,813	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,845.00000	2,468	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.76200		7.46400		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			20,183.00000	17,599	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,955.00000	4,778	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.71700		7.46800		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			2,576.00000	11,036	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Put			2,207.00000	13,497	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			0.00000	19,711	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			0.00000	6,488	27.05	32,440,000,000.00	5,000	5,000.00
R196 On 05/02/2009 Bond Future			11.39900		11.42100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			506.00000	495	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			540.00000	528	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.87400		11.74300		0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			27.00000	21	0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			247.00000	279	0.45	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.80000		7.61100		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 05/02/2009 Bond Future	9.25	Call			7,532.00000	6,627	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			7.60800		7.41000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,217.00000	7,296	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2.00000	6	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.48900		7.28100		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,521.00000	7,597	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			19.00000	36	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.37600		7.27200		0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,494.00000	2,233	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			1,504.00000	1,696	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.93300		7.67600		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			9,405.00000	7,789	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			7.79700		7.53000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,740.00000	7,083	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1.00000	5	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.71600		7.43900		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			10,482.00000	8,797	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			4.00000	14	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.64600		7.43700		0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			2,097.00000	1,482	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			1,717.00000	2,355	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.93700		7.68100		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			10,154.00000	8,401	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			7.81500		7.55000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,382.00000	7,582	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			0.00000	3	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.74500		7.47200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			11,230.00000	9,400	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			1.00000	6	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.68300		7.47000		0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			2,014.00000	1,353	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			1,814.00000	2,561	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.83500		7.63500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,259.00000	5,456	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			7.62400		7.41200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,987.00000	5,181	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			16.00000	34	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
R206 On 06/08/2009 Bond Future			7.48900		7.26600		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,148.00000	6,343	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			36.00000	63	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.35500		7.24600		0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,333.00000	2,109	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			1,431.00000	1,595	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.97100		7.71500		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			10,183.00000	8,379	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			7.86200		7.59900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			9,330.00000	7,485	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			0.00000	2	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.80000		7.52900		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,209.00000	9,327	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1.00000	3	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.74400		7.52800		0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,709.00000	1,073	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			1,903.00000	2,751	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.01300		7.75100		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			6,991.00000	5,086	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			7.90800		7.64000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,729.00000	5,789	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1.00000	8	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.85200		7.58000		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,249.00000	9,287	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			0.00000	3	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.85700		7.58000		0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			2,365.00000	1,315	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			1,147.00000	2,071	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.54900		7.25500		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			15,906.00000	12,851	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			7.47300		7.17500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			16,738.00000	13,603	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			7.42700		7.12500		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			15,276.00000	12,078	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
R209 On 05/11/2009 Bond Future			7.38700		7.12200		0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			2,391.00000	968	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
R209 On 05/11/2009 Bond Future	7.25	Put		1,016.00000	2,403	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			290.82200	294.89600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			298.75400	302.93300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			306.03100	310.29600		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.83330	6.76520		29.23	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		324.00000	358	28.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		309.00000	274	28.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		255.00000	282	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		440.00000	399	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		270.00000	299	29.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		405.00000	366	29.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		255.00000	282	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		440.00000	399	30.01	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		287.00000	318	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		372.00000	334	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		305.00000	337	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		339.00000	304	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		344.00000	379	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		278.00000	246	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		388.00000	429	27.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		222.00000	195	27.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		365.00000	403	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		249.00000	219	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		344.00000	379	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		278.00000	246	27.94	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		305.00000	337	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		339.00000	304	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		241.00000	266	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		475.00000	433	30.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		227.00000	251	30.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		512.00000	468	30.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		388.00000	429	27.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		222.00000	195	27.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		439.00000	485	26.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		174.00000	152	26.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		270.00000	299	29.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		405.00000	366	29.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		88.00000	105	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		973.00000	922	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		67.00000	81	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,102.00000	1,048	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		115.00000	135	32.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.50	Put			850.00000	802	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			160.00000	186	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			695.00000	653	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			203.00000	224	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			588.00000	541	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			215.00000	237	31.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			550.00000	504	31.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			468.00000	517	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			153.00000	133	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			532.00000	588	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			116.00000	104	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			605.00000	664	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			90.00000	80	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			412.00000	456	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			197.00000	172	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			568.00000	625	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			103.00000	92	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			412.00000	456	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			197.00000	172	26.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			499.00000	552	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			134.00000	118	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			468.00000	517	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			153.00000	133	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			227.00000	251	30.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			512.00000	468	30.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			643.00000	703	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			78.00000	70	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			499.00000	552	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			134.00000	118	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			203.00000	224	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			588.00000	541	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			188.00000	212	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			623.00000	579	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			160.00000	186	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			695.00000	653	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			136.00000	159	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			771.00000	726	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			174.00000	201	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			658.00000	617	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			148.00000	172	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			733.00000	689	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			365.00000	403	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			249.00000	219	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			724.00000	785	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			58.00000	52	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
ZAAD On 16/03/2009 Currency Future	6.20	Call			643.00000	703	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			78.00000	70	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			896.00000	960	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			31.00000	27	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			808.00000	871	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			43.00000	38	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			851.00000	915	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			36.00000	32	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			765.00000	828	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			50.00000	45	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			683.00000	744	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			68.00000	60	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			683.00000	744	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			68.00000	60	26.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			188.00000	212	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			623.00000	579	32.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			136.00000	159	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			771.00000	726	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			125.00000	147	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			810.00000	764	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			105.00000	125	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			890.00000	841	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			96.00000	115	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			931.00000	881	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			81.00000	97	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,015.00000	963	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			56.00000	68	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,190.00000	1,135	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			56.00000	68	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,190.00000	1,135	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			46.00000	56	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,281.00000	1,223	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			38.00000	47	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,372.00000	1,313	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			31.00000	39	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,466.00000	1,405	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			74.00000	89	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,058.00000	1,005	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			61.00000	74	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,146.00000	1,091	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			51.00000	62	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,235.00000	1,179	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			42.00000	51	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,326.00000	1,268	32.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			215.00000	237	31.24	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	7.10	Put			550.00000	504	31.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.93470		6.86740		28.13	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			491.00000	528	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			474.00000	444	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			422.00000	454	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			605.00000	569	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			438.00000	471	28.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			571.00000	537	28.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			455.00000	489	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			538.00000	505	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			473.00000	508	27.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	474	27.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			510.00000	547	27.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			443.00000	412	27.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			550.00000	588	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			382.00000	353	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			530.00000	567	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			413.00000	382	26.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			510.00000	547	27.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			443.00000	412	27.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			473.00000	508	27.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	474	27.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			407.00000	438	28.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			639.00000	603	28.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			392.00000	422	29.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			675.00000	637	29.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			422.00000	454	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			605.00000	569	28.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			491.00000	528	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			474.00000	444	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			455.00000	489	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			538.00000	505	28.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			550.00000	588	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			382.00000	353	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			592.00000	634	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			325.00000	300	25.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			392.00000	422	29.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			675.00000	637	29.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			209.00000	236	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,141.00000	1,101	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			188.00000	213	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,220.00000	1,178	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			258.00000	288	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			990.00000	953	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			315.00000	350	30.23	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	7.40	Put			848.00000	815	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			365.00000	393	29.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			748.00000	708	29.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			378.00000	407	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			711.00000	673	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			616.00000	659	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			298.00000	275	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			667.00000	722	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			250.00000	237	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			699.00000	754	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			232.00000	219	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			570.00000	610	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			353.00000	326	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			699.00000	754	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			232.00000	219	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			570.00000	610	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			353.00000	326	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			641.00000	690	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			274.00000	255	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			765.00000	822	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			197.00000	187	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			378.00000	407	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			711.00000	673	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			348.00000	379	29.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			780.00000	745	29.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			315.00000	350	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			848.00000	815	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			285.00000	318	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			918.00000	883	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			331.00000	367	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			814.00000	782	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			300.00000	333	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			883.00000	849	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			834.00000	893	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			167.00000	158	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			983.00000	1,044	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			115.00000	109	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			907.00000	967	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			139.00000	132	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			834.00000	893	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			167.00000	158	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			765.00000	822	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			197.00000	187	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			944.00000	1,005	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			127.00000	120	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Call			870.00000	929	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			153.00000	145	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			799.00000	857	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			182.00000	172	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			731.00000	788	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			214.00000	203	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			870.00000	929	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			153.00000	145	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			271.00000	302	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			954.00000	918	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			245.00000	274	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,027.00000	989	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			348.00000	379	29.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			780.00000	745	29.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			232.00000	261	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,065.00000	1,026	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			232.00000	261	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,065.00000	1,026	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			209.00000	236	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,141.00000	1,101	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			188.00000	213	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,220.00000	1,178	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			168.00000	192	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,301.00000	1,257	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			151.00000	172	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,383.00000	1,338	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			135.00000	155	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,467.00000	1,420	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			120.00000	139	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,553.00000	1,504	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			135.00000	155	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,467.00000	1,420	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			271.00000	302	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			954.00000	918	30.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			667.00000	722	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			250.00000	237	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			616.00000	659	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			298.00000	275	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.02670		6.95810		27.50	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			622.00000	659	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			614.00000	582	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			554.00000	587	28.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			746.00000	710	28.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			570.00000	604	27.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			712.00000	677	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.10	Call		570.00000	604	27.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		712.00000	677	27.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		587.00000	622	27.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		679.00000	645	27.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		604.00000	640	27.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		646.00000	613	27.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		661.00000	697	26.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		552.00000	520	26.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		698.00000	735	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		490.00000	458	26.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		641.00000	679	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		583.00000	552	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		810.00000	859	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		352.00000	333	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		758.00000	800	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		400.00000	373	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		717.00000	755	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		459.00000	429	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		679.00000	716	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		521.00000	489	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		539.00000	571	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		781.00000	744	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		510.00000	540	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		852.00000	813	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		840.00000	890	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		332.00000	313	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		781.00000	829	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		373.00000	353	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		737.00000	777	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		429.00000	401	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		622.00000	659	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		614.00000	582	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		554.00000	587	28.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		746.00000	710	28.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		524.00000	555	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		816.00000	778	28.50	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		902.00000	954	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		294.00000	277	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		840.00000	890	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		332.00000	313	25.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		737.00000	777	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		429.00000	401	25.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		679.00000	716	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		521.00000	489	26.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		510.00000	540	28.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.30	Put		852.00000	813	28.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		479.00000	511	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		921.00000	885	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		717.00000	755	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		459.00000	429	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		641.00000	679	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		583.00000	552	27.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		539.00000	571	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		781.00000	744	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		479.00000	511	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		921.00000	885	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		444.00000	476	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		986.00000	949	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		587.00000	622	27.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		679.00000	645	27.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		496.00000	525	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		888.00000	849	28.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		461.00000	493	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		953.00000	917	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		428.00000	459	29.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,020.00000	982	29.12	0.00	0	0.00
Total for Derivatives:							33,074,762,488.62	24,987	373,719.00

Grand Total: 33,074,762,488.62 24,987 373,719.00