

Daily MTM Report

Daily summary for 15/01/2009

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			7.50000		7.63500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.70000		7.78000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.92500		7.92500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.35700		11.37100			0.00	0	0.00
R201 On 21/12/2014 Bond			7.77000		7.85000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.91000		7.97000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.91000		7.97000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.80500		7.89000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.95500		8.00000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.01200		8.03900			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				7.61000	7.56000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.26520		10.35890		31.46	114,159,289.20	11,121	168,844.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			548.00000	491	31.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			539.00000	576	31.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			631.00000	570	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			422.00000	455	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			610.00000	549	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			451.00000	484	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			349.00000	310	35.40	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			990.00000	1,045	35.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			759.00000	685	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			300.00000	320	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			791.00000	712	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			282.00000	296	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			959.00000	875	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			200.00000	210	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,032.00000	946	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			173.00000	181	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			995.00000	910	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			186.00000	195	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			959.00000	875	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			200.00000	210	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			924.00000	841	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			215.00000	226	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			791.00000	712	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			282.00000	296	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			703.00000	636	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			344.00000	370	30.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			677.00000	612	30.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			369.00000	397	30.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			631.00000	570	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			422.00000	455	30.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			529.00000	473	32.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			570.00000	608	32.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			568.00000	510	31.71	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			509.00000	545	31.71	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	10.35	Call			548.00000	491	31.96	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			539.00000	576	31.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			510.00000	456	32.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			601.00000	641	32.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			529.00000	473	32.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			570.00000	608	32.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			459.00000	409	33.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			700.00000	744	33.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			475.00000	424	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			666.00000	709	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			428.00000	381	33.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			769.00000	816	33.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			492.00000	440	32.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			633.00000	675	32.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			589.00000	529	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			480.00000	514	31.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			677.00000	612	30.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			369.00000	397	30.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			386.00000	343	34.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			877.00000	928	34.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			361.00000	321	35.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			952.00000	1,005	35.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			443.00000	395	33.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			734.00000	780	33.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			413.00000	368	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			804.00000	853	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			459.00000	409	33.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			700.00000	744	33.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			610.00000	549	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			451.00000	484	31.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			568.00000	510	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			509.00000	545	31.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			327.00000	290	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,068.00000	1,125	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			259.00000	221	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,300.00000	1,356	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			247.00000	210	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,338.00000	1,395	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			215.00000	181	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,456.00000	1,516	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,464.00000	2,370	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			5.00000	5	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			856.00000	775	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			247.00000	259	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,185.00000	1,096	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Put			126.00000	131	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			889.00000	807	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			231.00000	242	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,107.00000	1,020	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			148.00000	155	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,266.00000	1,176	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			107.00000	111	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,654.00000	1,561	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			45.00000	46	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,609.00000	1,517	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			50.00000	51	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,792.00000	1,698	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			33.00000	33	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,792.00000	1,698	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			33.00000	33	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,838.00000	1,745	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			29.00000	30	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,980.00000	1,886	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			21.00000	21	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,932.00000	1,838	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			23.00000	23	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,885.00000	1,791	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			26.00000	26	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,075.00000	1,981	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			16.00000	16	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,838.00000	1,745	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			29.00000	30	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,317.00000	2,223	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			8.00000	8	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,220.00000	2,126	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			11.00000	11	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,123.00000	2,029	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			14.00000	14	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,027.00000	1,933	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			18.00000	18	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,746.00000	1,652	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			37.00000	37	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,565.00000	1,472	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			56.00000	57	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,027.00000	1,933	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			18.00000	18	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,932.00000	1,838	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			23.00000	23	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,565.00000	1,472	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			56.00000	57	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,477.00000	1,385	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			68.00000	70	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,366.00000	2,272	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			7.00000	7	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,268.00000	2,174	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			10.00000	9	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,171.00000	2,077	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			12.00000	12	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,700.00000	1,607	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			41.00000	41	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,268.00000	2,174	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			10.00000	9	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,171.00000	2,077	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			12.00000	12	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,700.00000	1,607	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			41.00000	41	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,609.00000	1,517	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			50.00000	51	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,520.00000	1,428	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			62.00000	63	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,317.00000	2,223	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			8.00000	8	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,220.00000	2,126	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			11.00000	11	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,746.00000	1,652	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			37.00000	37	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,075.00000	1,981	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			16.00000	16	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,433.00000	1,342	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			74.00000	77	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,348.00000	1,258	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			89.00000	92	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,266.00000	1,176	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			107.00000	111	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,348.00000	1,258	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			89.00000	92	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,107.00000	1,020	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			148.00000	155	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			889.00000	807	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			231.00000	242	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,520.00000	1,428	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			62.00000	63	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,185.00000	1,096	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			126.00000	131	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			823.00000	743	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.80	Put			264.00000	277	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			823.00000	743	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			264.00000	277	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			759.00000	685	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			300.00000	320	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			654.00000	591	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			395.00000	426	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,146.00000	1,058	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			137.00000	143	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,069.00000	982	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			160.00000	167	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			728.00000	660	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			320.00000	344	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			475.00000	424	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			666.00000	709	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			443.00000	395	33.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			734.00000	780	33.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			338.00000	300	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,029.00000	1,085	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			316.00000	281	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,108.00000	1,165	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			399.00000	355	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			841.00000	890	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			373.00000	332	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			914.00000	967	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			399.00000	355	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			841.00000	890	34.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			306.00000	268	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,148.00000	1,203	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			284.00000	243	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,225.00000	1,278	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			284.00000	243	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,225.00000	1,278	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			236.00000	200	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,377.00000	1,435	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			195.00000	164	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,536.00000	1,599	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			177.00000	148	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,618.00000	1,683	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			161.00000	133	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,702.00000	1,768	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			145.00000	120	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,786.00000	1,855	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			338.00000	300	35.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,029.00000	1,085	35.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.15	Call			316.00000	281	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,108.00000	1,165	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			297.00000	255	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,188.00000	1,240	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			271.00000	232	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,262.00000	1,317	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			225.00000	191	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,416.00000	1,475	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			205.00000	172	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,496.00000	1,557	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			186.00000	156	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,577.00000	1,640	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			169.00000	140	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,660.00000	1,725	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			177.00000	148	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,618.00000	1,683	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			654.00000	591	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			395.00000	426	30.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			373.00000	332	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			914.00000	967	34.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			327.00000	290	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,068.00000	1,125	35.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			386.00000	343	34.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			877.00000	928	34.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			728.00000	660	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			320.00000	344	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			995.00000	910	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			186.00000	195	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,225.00000	1,136	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			116.00000	121	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,069.00000	982	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			160.00000	167	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,307.00000	1,216	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			98.00000	101	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,146.00000	1,058	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			137.00000	143	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.46320		10.56420		30.34	533,623.20	51	4,579.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			838.00000	774	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			824.00000	861	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			917.00000	851	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			703.00000	737	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			897.00000	831	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			733.00000	768	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,026.00000	951	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			562.00000	587	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,083.00000	1,000	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			519.00000	537	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,234.00000	1,147	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			420.00000	434	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,266.00000	1,178	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			402.00000	415	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,203.00000	1,117	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			439.00000	454	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,172.00000	1,087	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			458.00000	474	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,055.00000	972	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			540.00000	559	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,055.00000	972	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			540.00000	559	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			999.00000	930	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			585.00000	616	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			977.00000	910	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			613.00000	646	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			917.00000	851	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			703.00000	737	30.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			819.00000	757	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			855.00000	893	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			819.00000	757	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			855.00000	893	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			857.00000	793	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			793.00000	829	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			801.00000	739	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			887.00000	926	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			838.00000	774	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			824.00000	861	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			749.00000	690	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			985.00000	1,027	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			783.00000	723	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			919.00000	959	31.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			717.00000	656	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,052.00000	1,093	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			877.00000	811	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			763.00000	798	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			937.00000	870	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			672.00000	707	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			956.00000	890	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			642.00000	677	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			663.00000	601	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,149.00000	1,188	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			626.00000	566	31.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,212.00000	1,253	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			733.00000	675	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,018.00000	1,062	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			749.00000	690	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			985.00000	1,027	31.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			701.00000	637	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,087.00000	1,124	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			897.00000	831	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			733.00000	768	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			558.00000	502	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,344.00000	1,388	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			467.00000	416	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,553.00000	1,603	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			453.00000	403	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,589.00000	1,640	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			414.00000	366	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,699.00000	1,753	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			609.00000	549	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,244.00000	1,286	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			733.00000	675	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,018.00000	1,062	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,112.00000	1,029	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			498.00000	515	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,398.00000	1,308	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			334.00000	345	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,142.00000	1,057	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			478.00000	494	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,331.00000	1,242	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			367.00000	379	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,203.00000	1,117	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			439.00000	454	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,468.00000	1,376	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			303.00000	313	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,803.00000	1,706	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			188.00000	193	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,803.00000	1,706	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			188.00000	193	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,922.00000	1,825	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			158.00000	162	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,963.00000	1,865	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			149.00000	152	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,004.00000	1,906	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			140.00000	143	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,087.00000	1,989	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			123.00000	126	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,046.00000	1,947	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			131.00000	134	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,215.00000	2,116	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			101.00000	103	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,046.00000	1,947	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			131.00000	134	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,882.00000	1,785	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			168.00000	172	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,391.00000	2,291	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			77.00000	77	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,302.00000	2,203	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			88.00000	89	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,130.00000	2,031	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			116.00000	118	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,725.00000	1,629	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			211.00000	216	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,649.00000	1,555	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			235.00000	241	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,346.00000	2,246	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			82.00000	83	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,259.00000	2,159	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			95.00000	96	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,172.00000	2,073	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			108.00000	110	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,842.00000	1,745	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			178.00000	182	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,763.00000	1,668	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			199.00000	204	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,687.00000	1,592	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			223.00000	229	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,571.00000	2,470	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			57.00000	57	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,480.00000	2,380	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			66.00000	67	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,130.00000	2,031	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			116.00000	118	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,215.00000	2,116	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			101.00000	103	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,435.00000	2,335	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			71.00000	72	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,259.00000	2,159	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			95.00000	96	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,842.00000	1,745	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			178.00000	182	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,087.00000	1,989	28.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.60	Put			123.00000	126	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,004.00000	1,906	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			140.00000	143	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,922.00000	1,825	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			158.00000	162	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,687.00000	1,592	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			223.00000	229	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,612.00000	1,518	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			248.00000	255	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,539.00000	1,446	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			275.00000	283	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,612.00000	1,518	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			248.00000	255	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,266.00000	1,178	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			402.00000	415	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,331.00000	1,242	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			367.00000	379	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,539.00000	1,446	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			275.00000	283	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,026.00000	951	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			562.00000	587	28.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,468.00000	1,376	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			303.00000	313	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,142.00000	1,057	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			478.00000	494	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,365.00000	1,275	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			350.00000	362	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,299.00000	1,210	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			384.00000	397	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			999.00000	930	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			585.00000	616	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			766.00000	706	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			951.00000	993	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			626.00000	566	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,212.00000	1,253	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			591.00000	533	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,277.00000	1,320	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			937.00000	870	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			672.00000	707	29.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			682.00000	619	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,118.00000	1,155	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			644.00000	583	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,180.00000	1,220	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			717.00000	656	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,052.00000	1,093	31.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.10	Call			644.00000	583	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,180.00000	1,220	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			575.00000	517	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,310.00000	1,354	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			542.00000	486	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,378.00000	1,423	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			511.00000	457	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,447.00000	1,494	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			481.00000	429	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,517.00000	1,566	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			526.00000	472	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,412.00000	1,458	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			496.00000	443	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,482.00000	1,530	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			440.00000	391	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,625.00000	1,677	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			389.00000	343	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,775.00000	1,830	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			365.00000	322	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,851.00000	1,908	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			343.00000	301	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,929.00000	1,988	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			322.00000	282	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,008.00000	2,068	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			426.00000	378	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,662.00000	1,715	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			401.00000	355	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,737.00000	1,791	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			377.00000	332	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,813.00000	1,869	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			354.00000	311	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,890.00000	1,948	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			496.00000	443	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,482.00000	1,530	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			365.00000	322	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,851.00000	1,908	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			801.00000	739	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			887.00000	926	30.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			977.00000	910	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			613.00000	646	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			575.00000	517	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,310.00000	1,354	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			542.00000	486	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,378.00000	1,423	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			663.00000	601	31.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,149.00000	1,188	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			558.00000	502	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,344.00000	1,388	31.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,112.00000	1,029	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			498.00000	515	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,299.00000	1,210	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			384.00000	397	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,172.00000	1,087	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			458.00000	474	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,503.00000	1,411	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			289.00000	297	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,433.00000	1,342	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			319.00000	328	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,365.00000	1,275	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			350.00000	362	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.65130		10.75720		29.94	138,466.90	13	112.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			1,066.00000	998	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,059.00000	1,096	30.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,144.00000	1,072	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			937.00000	970	29.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,124.00000	1,052	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			967.00000	1,001	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,247.00000	1,170	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			790.00000	818	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,301.00000	1,214	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			744.00000	763	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,441.00000	1,351	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			634.00000	650	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,500.00000	1,409	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			593.00000	608	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,470.00000	1,380	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			613.00000	629	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,412.00000	1,323	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			655.00000	672	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			873.00000	805	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,416.00000	1,454	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,530.00000	1,438	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			573.00000	587	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,470.00000	1,380	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			613.00000	629	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,356.00000	1,268	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			698.00000	716	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,203.00000	1,131	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			846.00000	880	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,164.00000	1,091	29.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.50	Put			907.00000	940	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,655.00000	1,561	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			498.00000	509	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,592.00000	1,499	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			534.00000	547	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,530.00000	1,438	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			573.00000	587	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,247.00000	1,170	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			790.00000	818	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,203.00000	1,131	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			846.00000	880	29.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,687.00000	1,592	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			480.00000	491	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,623.00000	1,529	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			516.00000	528	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,561.00000	1,468	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			554.00000	567	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,384.00000	1,295	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			677.00000	694	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,328.00000	1,241	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			721.00000	740	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,274.00000	1,188	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			767.00000	787	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,221.00000	1,152	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			814.00000	850	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,719.00000	1,624	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			462.00000	473	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,592.00000	1,499	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			534.00000	547	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,301.00000	1,214	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			744.00000	763	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,356.00000	1,268	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			698.00000	716	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,124.00000	1,052	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			967.00000	1,001	29.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			1,085.00000	1,016	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,028.00000	1,064	30.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			1,048.00000	980	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,091.00000	1,129	30.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			1,013.00000	947	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,155.00000	1,195	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			979.00000	915	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,222.00000	1,263	30.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,328.00000	1,241	28.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			721.00000	740	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,221.00000	1,152	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			814.00000	850	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			1,185.00000	1,111	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			878.00000	910	29.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			1,104.00000	1,034	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			997.00000	1,033	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			1,030.00000	963	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,123.00000	1,162	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			995.00000	930	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,188.00000	1,229	30.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			0.00000	963	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			0.00000	1,162	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			0.00000	899	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			0.00000	1,298	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			0.00000	861	30.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			0.00000	1,359	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.80590		10.91790		29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,271.00000	1,188	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,253.00000	1,282	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,341.00000	1,258	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,123.00000	1,152	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,323.00000	1,241	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,155.00000	1,185	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,438.00000	1,350	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			970.00000	994	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,500.00000	1,410	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			882.00000	904	28.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,608.00000	1,516	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			740.00000	761	27.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,631.00000	1,539	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			713.00000	733	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,586.00000	1,495	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			768.00000	789	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,586.00000	1,495	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			768.00000	789	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,479.00000	1,390	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			911.00000	934	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,418.00000	1,331	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,000.00000	1,025	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,398.00000	1,312	29.09	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,030.00000	1,056	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			874.00000	812	32.83	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,257.00000	2,306	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			739.00000	685	34.19	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,822.00000	2,879	34.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,679.00000	1,585	27.26	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			661.00000	679	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,379.00000	1,294	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,061.00000	1,088	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,305.00000	1,224	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,187.00000	1,218	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,235.00000	1,154	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,317.00000	1,348	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,184.00000	1,105	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,416.00000	1,449	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,201.00000	1,121	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,383.00000	1,415	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,136.00000	1,059	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,518.00000	1,553	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,168.00000	1,090	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,450.00000	1,484	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			874.00000	812	32.83	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,257.00000	2,306	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			1,047.00000	975	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,729.00000	1,769	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			1,075.00000	1,002	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,657.00000	1,696	31.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,458.00000	1,370	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			940.00000	964	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			943.00000	877	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,025.00000	2,071	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			853.00000	792	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,335.00000	2,386	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			775.00000	718	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,657.00000	2,712	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			706.00000	653	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,988.00000	3,048	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			968.00000	900	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,950.00000	1,994	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			794.00000	736	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,576.00000	2,630	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			723.00000	669	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,905.00000	2,963	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,612.00000	2,501	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			194.00000	195	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,154.00000	2,049	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			336.00000	343	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,779.00000	1,683	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			561.00000	577	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			919.00000	855	32.43	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 14/12/2009 Currency Future	12.10	Put			2,102.00000	2,149	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			691.00000	639	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,073.00000	3,133	34.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,694.00000	2,582	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			176.00000	176	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,227.00000	2,118	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			309.00000	312	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,837.00000	1,735	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			519.00000	529	26.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,542.00000	1,452	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			824.00000	846	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,305.00000	1,224	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,187.00000	1,218	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,105.00000	1,030	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,587.00000	1,624	30.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			813.00000	754	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,495.00000	2,549	33.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,377.00000	2,267	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			259.00000	261	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,958.00000	1,855	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			440.00000	449	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			993.00000	924	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,875.00000	1,918	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			647.00000	597	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,329.00000	3,392	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,301.00000	2,191	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			283.00000	285	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,897.00000	1,794	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			479.00000	488	26.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			833.00000	773	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,415.00000	2,467	33.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			723.00000	669	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,905.00000	2,963	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			633.00000	585	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,415.00000	3,479	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,454.00000	2,343	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			236.00000	237	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,022.00000	1,918	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			404.00000	412	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			1,019.00000	949	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,802.00000	1,843	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			757.00000	701	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,739.00000	2,795	34.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			661.00000	611	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,243.00000	3,305	35.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,532.00000	2,421	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			214.00000	216	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,087.00000	1,983	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			369.00000	377	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,728.00000	1,633	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			610.00000	627	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			897.00000	833	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,179.00000	2,227	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			775.00000	718	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,657.00000	2,712	33.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			675.00000	624	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,158.00000	3,219	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,415.00000	2,305	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			247.00000	249	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,990.00000	1,886	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			422.00000	430	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,655.00000	1,562	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			687.00000	706	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			1,006.00000	937	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,838.00000	1,881	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			864.00000	802	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,296.00000	2,346	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			748.00000	693	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,780.00000	2,837	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			654.00000	604	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,286.00000	3,348	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,861.00000	2,749	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			143.00000	143	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,377.00000	2,267	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			259.00000	261	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			993.00000	924	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,875.00000	1,918	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,947.00000	2,834	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			129.00000	128	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			2,022.00000	1,918	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			404.00000	412	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,990.00000	2,877	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			122.00000	121	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,493.00000	2,382	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			225.00000	226	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			2,054.00000	1,950	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			386.00000	394	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,703.00000	1,609	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			635.00000	653	27.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,218.00000	1,138	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,350.00000	1,382	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			1,033.00000	962	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,765.00000	1,806	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			885.00000	822	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,217.00000	2,267	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			766.00000	710	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,698.00000	2,754	33.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,121.00000	3,008	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			103.00000	102	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,154.00000	2,049	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			336.00000	343	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			919.00000	855	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,102.00000	2,149	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,077.00000	2,964	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			109.00000	108	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,572.00000	2,461	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			204.00000	205	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,120.00000	2,016	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			352.00000	360	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,753.00000	1,658	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			585.00000	602	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,253.00000	1,171	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,285.00000	1,315	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			1,061.00000	988	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,693.00000	1,733	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			908.00000	844	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,140.00000	2,188	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			698.00000	646	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,030.00000	3,090	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,299.00000	3,186	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			81.00000	80	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,777.00000	2,665	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			159.00000	159	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,136.00000	1,059	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,518.00000	1,553	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,344.00000	3,231	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			76.00000	75	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,819.00000	2,707	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			151.00000	151	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,339.00000	2,229	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			271.00000	273	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,927.00000	1,824	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			459.00000	468	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,360.00000	1,276	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,092.00000	1,120	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 14/12/2009 Currency Future	11.25	Call			1,152.00000	1,074	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,484.00000	1,519	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			980.00000	912	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,912.00000	1,956	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,390.00000	3,276	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			72.00000	71	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			3,033.00000	2,920	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			115.00000	115	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			2,087.00000	1,983	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			369.00000	377	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,735.00000	2,623	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			167.00000	167	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,264.00000	2,154	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			296.00000	298	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,867.00000	1,764	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			499.00000	508	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,564.00000	1,473	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			796.00000	817	28.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			1,120.00000	1,045	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,552.00000	1,589	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			955.00000	888	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			1,987.00000	2,033	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			823.00000	764	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,455.00000	2,508	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			626.00000	578	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,458.00000	3,523	35.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,301.00000	2,191	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			283.00000	285	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			968.00000	900	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,950.00000	1,994	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			0.00000	554	35.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			0.00000	3,648	35.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.58350		11.73890		31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,569.00000	1,487	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,580.00000	1,654	31.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,659.00000	1,573	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,420.00000	1,489	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,640.00000	1,555	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,451.00000	1,522	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,750.00000	1,664	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,261.00000	1,331	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,847.00000	1,757	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,108.00000	1,173	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,888.00000	1,796	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,050.00000	1,113	29.69	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	10.95	Call			1,868.00000	1,776	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,079.00000	1,143	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,827.00000	1,738	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,138.00000	1,204	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,788.00000	1,700	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,199.00000	1,267	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,695.00000	1,609	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,356.00000	1,426	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,731.00000	1,646	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,292.00000	1,363	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			2,092.00000	1,991	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			803.00000	857	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,393.00000	1,319	32.36	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			1,954.00000	2,036	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,423.00000	2,299	27.18	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			534.00000	566	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,681.00000	1,594	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,382.00000	1,451	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,491.00000	2,361	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			502.00000	528	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,356.00000	2,244	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			567.00000	610	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,300.00000	2,190	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			611.00000	656	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,245.00000	2,137	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			657.00000	704	27.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,193.00000	2,087	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			704.00000	753	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			2,142.00000	2,038	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			753.00000	804	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,322.00000	1,251	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,133.00000	2,218	32.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,666.00000	2,533	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			427.00000	450	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,807.00000	1,719	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,168.00000	1,235	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,769.00000	1,682	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,230.00000	1,298	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,622.00000	1,538	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,483.00000	1,554	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1,057.00000	1,000	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,018.00000	3,117	34.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,775.00000	2,640	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			386.00000	406	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,910.00000	1,816	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,021.00000	1,083	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,713.00000	1,628	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,324.00000	1,394	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,677.00000	1,591	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,389.00000	1,457	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1,086.00000	1,028	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			2,898.00000	2,995	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,849.00000	2,713	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			360.00000	379	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,953.00000	1,858	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			964.00000	1,024	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,910.00000	1,816	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,021.00000	1,083	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,713.00000	1,628	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,324.00000	1,394	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1,107.00000	1,047	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,818.00000	2,914	34.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,886.00000	2,750	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			347.00000	366	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,975.00000	1,879	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			936.00000	995	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,931.00000	1,837	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			992.00000	1,053	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,807.00000	1,719	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,168.00000	1,235	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,117.00000	1,057	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,778.00000	2,874	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,962.00000	2,824	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			323.00000	341	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			2,021.00000	1,922	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			882.00000	939	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			1,139.00000	1,078	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,700.00000	2,794	34.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,604.00000	1,521	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,515.00000	1,587	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,535.00000	1,455	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,646.00000	1,721	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			1,011.00000	956	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,222.00000	3,323	35.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,525.00000	2,395	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			486.00000	511	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,622.00000	1,538	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,483.00000	1,554	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,586.00000	1,504	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,547.00000	1,620	31.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,552.00000	1,471	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,613.00000	1,687	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			1,020.00000	965	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,181.00000	3,281	35.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			0.00000	2,244	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			0.00000	610	27.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			0.00000	1,455	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			0.00000	1,721	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			0.00000	1,423	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			0.00000	1,789	31.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			0.00000	1,392	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			0.00000	1,859	31.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			0.00000	912	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			0.00000	3,478	35.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.89130		15.08000		29.95	5,271,520.20	354	13,411.00
£ / R On 16/03/2009 Currency Future	15.10	Call			748.00000	643	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			768.00000	851	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			872.00000	758	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			592.00000	666	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			729.00000	626	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			799.00000	884	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			788.00000	679	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			708.00000	787	30.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			1,066.00000	918	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			436.00000	477	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,437.00000	1,272	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			257.00000	281	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,474.00000	1,307	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			244.00000	266	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,295.00000	1,135	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			315.00000	344	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			1,005.00000	865	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			475.00000	524	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			976.00000	842	28.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			496.00000	551	28.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			808.00000	697	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			678.00000	756	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			674.00000	577	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			894.00000	986	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			551.00000	452	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,121.00000	1,211	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			482.00000	391	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,252.00000	1,350	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			570.00000	469	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.60	Put			1,090.00000	1,177	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			657.00000	558	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			927.00000	1,017	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			640.00000	539	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			960.00000	1,048	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			657.00000	558	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			927.00000	1,017	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			608.00000	503	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,028.00000	1,112	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			674.00000	577	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			894.00000	986	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			589.00000	486	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,059.00000	1,144	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			420.00000	336	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,390.00000	1,495	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			533.00000	436	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,153.00000	1,245	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			570.00000	469	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,090.00000	1,177	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			499.00000	406	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,219.00000	1,314	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			378.00000	300	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,498.00000	1,608	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			391.00000	311	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,461.00000	1,570	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			466.00000	377	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,286.00000	1,385	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			420.00000	336	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,390.00000	1,495	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			351.00000	277	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,571.00000	1,686	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			326.00000	256	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,646.00000	1,764	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			326.00000	256	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,646.00000	1,764	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			450.00000	363	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,320.00000	1,422	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			303.00000	236	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,723.00000	1,845	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			232.00000	176	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,002.00000	2,135	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			251.00000	192	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,921.00000	2,051	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			175.00000	130	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,295.00000	2,439	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.50	Call			137.00000	99	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,557.00000	2,708	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			85.00000	59	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,055.00000	3,218	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			49.00000	32	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,619.00000	3,791	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			43.00000	28	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,763.00000	3,936	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			56.00000	38	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,476.00000	3,646	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			93.00000	65	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,963.00000	3,124	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			59.00000	40	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,429.00000	3,598	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			214.00000	162	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,084.00000	2,221	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			405.00000	324	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,425.00000	1,532	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			281.00000	217	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,801.00000	1,926	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			435.00000	349	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,355.00000	1,458	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			640.00000	539	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			960.00000	1,048	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			710.00000	609	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			830.00000	918	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			624.00000	521	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			994.00000	1,080	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			768.00000	660	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			738.00000	819	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			919.00000	798	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			539.00000	607	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			872.00000	758	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			592.00000	666	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			829.00000	717	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			649.00000	726	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			829.00000	717	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			649.00000	726	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			947.00000	820	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			517.00000	578	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			895.00000	778	29.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			565.00000	636	29.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			850.00000	737	29.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			620.00000	696	29.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			691.00000	593	31.16	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 16/03/2009 Currency Future	15.25	Put			861.00000	952	31.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			499.00000	406	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,219.00000	1,314	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			466.00000	377	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,286.00000	1,385	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			768.00000	660	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			738.00000	819	30.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			729.00000	626	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			799.00000	884	30.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			589.00000	486	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,059.00000	1,144	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			516.00000	421	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,186.00000	1,279	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			482.00000	391	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,252.00000	1,350	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			551.00000	452	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,121.00000	1,211	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			378.00000	300	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,498.00000	1,608	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			351.00000	277	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,571.00000	1,686	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			261.00000	200	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,881.00000	2,009	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			435.00000	349	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,355.00000	1,458	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			405.00000	324	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,425.00000	1,532	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			281.00000	217	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,801.00000	1,926	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			241.00000	184	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,961.00000	2,093	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			364.00000	288	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,534.00000	1,647	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			339.00000	266	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,609.00000	1,725	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			315.00000	246	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,685.00000	1,804	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			292.00000	226	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,762.00000	1,885	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			271.00000	209	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,841.00000	1,967	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			466.00000	377	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,286.00000	1,385	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			198.00000	148	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,168.00000	2,307	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.15	Call			183.00000	136	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,253.00000	2,395	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			168.00000	124	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,338.00000	2,483	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			155.00000	114	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,425.00000	2,572	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			78.00000	53	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,148.00000	3,312	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			71.00000	48	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,241.00000	3,407	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			65.00000	44	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,335.00000	3,503	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			54.00000	36	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,524.00000	3,695	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			49.00000	32	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,619.00000	3,791	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			45.00000	29	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,715.00000	3,888	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			41.00000	26	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,811.00000	3,985	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			131.00000	95	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,601.00000	2,753	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			120.00000	86	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,690.00000	2,845	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			111.00000	79	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,781.00000	2,937	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			101.00000	71	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,871.00000	3,030	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			120.00000	86	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,690.00000	2,845	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			101.00000	71	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,871.00000	3,030	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			78.00000	53	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,148.00000	3,312	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			65.00000	44	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,335.00000	3,503	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			81.00000	56	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,101.00000	3,265	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			74.00000	51	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,194.00000	3,360	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			68.00000	46	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,288.00000	3,455	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			62.00000	42	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,382.00000	3,550	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			51.00000	34	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.60	Put		3,571.00000	3,743	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call		47.00000	31	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put		3,667.00000	3,839	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call		39.00000	25	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put		3,859.00000	4,034	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call		59.00000	40	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put		3,429.00000	3,598	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call		41.00000	26	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put		3,811.00000	3,985	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call		37.00000	24	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put		3,907.00000	4,082	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call		33.00000	21	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put		4,003.00000	4,180	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call		30.00000	19	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put		4,100.00000	4,278	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call		27.00000	17	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put		4,197.00000	4,376	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		54.00000	36	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		3,524.00000	3,695	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call		37.00000	24	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put		3,907.00000	4,082	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call		33.00000	21	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put		4,003.00000	4,180	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		126.00000	90	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		2,646.00000	2,799	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call		115.00000	82	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put		2,735.00000	2,891	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call		106.00000	75	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put		2,826.00000	2,984	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call		97.00000	68	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put		2,917.00000	3,077	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call		89.00000	62	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put		3,009.00000	3,171	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		190.00000	142	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		2,210.00000	2,351	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call		162.00000	119	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put		2,382.00000	2,528	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call		149.00000	109	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put		2,469.00000	2,617	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		241.00000	184	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		1,961.00000	2,093	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		223.00000	169	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		2,043.00000	2,178	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call		206.00000	155	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put		2,126.00000	2,264	31.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Call			190.00000	142	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,210.00000	2,351	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			126.00000	90	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,646.00000	2,799	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			339.00000	266	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,609.00000	1,725	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			232.00000	176	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,002.00000	2,135	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			223.00000	169	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,043.00000	2,178	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			516.00000	421	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,186.00000	1,279	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			482.00000	391	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,252.00000	1,350	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			292.00000	226	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,762.00000	1,885	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			748.00000	643	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			768.00000	851	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			391.00000	311	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,461.00000	1,570	31.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			850.00000	737	29.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			620.00000	696	29.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			1,005.00000	865	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			475.00000	524	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			947.00000	820	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			517.00000	578	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,260.00000	1,102	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			330.00000	361	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			1,193.00000	1,039	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			363.00000	397	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			1,128.00000	977	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			398.00000	436	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			1,227.00000	1,070	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			347.00000	379	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,161.00000	1,008	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			381.00000	416	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			1,097.00000	947	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			417.00000	456	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			1,035.00000	889	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			455.00000	498	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,587.00000	1,417	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			207.00000	226	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,511.00000	1,344	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			231.00000	252	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,365.00000	1,202	28.44	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	14.00	Put		285.00000	311	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		1,745.00000	1,571	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		165.00000	179	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,665.00000	1,493	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		185.00000	202	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		1,511.00000	1,344	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		231.00000	252	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		1,161.00000	1,008	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		381.00000	416	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,785.00000	1,610	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		155.00000	169	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,705.00000	1,532	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		175.00000	190	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		1,626.00000	1,455	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		196.00000	214	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		1,549.00000	1,380	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		219.00000	239	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		1,401.00000	1,237	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		271.00000	296	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		1,330.00000	1,169	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		300.00000	327	28.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		976.00000	842	28.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		496.00000	551	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.16420	15.36670		29.64	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.35	Call		1,167.00000	1,073	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,150.00000	1,259	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		1,285.00000	1,186	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		968.00000	1,072	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call		1,129.00000	1,038	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put		1,213.00000	1,324	30.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call		1,206.00000	1,109	29.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put		1,090.00000	1,195	29.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call		1,432.00000	1,304	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put		816.00000	890	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,790.00000	1,646	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		574.00000	632	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		1,759.00000	1,615	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		592.00000	651	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		1,823.00000	1,677	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		556.00000	613	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,665.00000	1,526	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		648.00000	712	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		1,378.00000	1,265	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		861.00000	950	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		1,227.00000	1,128	29.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.20	Put			1,060.00000	1,163	29.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,093.00000	1,005	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,277.00000	1,391	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			965.00000	869	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,498.00000	1,605	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			871.00000	781	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,654.00000	1,767	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			985.00000	887	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,468.00000	1,573	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,059.00000	964	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,342.00000	1,450	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,042.00000	945	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,375.00000	1,481	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,076.00000	985	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,309.00000	1,420	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,025.00000	925	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,408.00000	1,511	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,076.00000	985	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,309.00000	1,420	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			800.00000	716	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,784.00000	1,902	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			926.00000	833	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,560.00000	1,669	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			889.00000	798	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,622.00000	1,734	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			751.00000	670	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,884.00000	2,006	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,305.00000	1,206	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			938.00000	1,042	29.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			853.00000	764	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,686.00000	1,800	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			784.00000	701	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,817.00000	1,936	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			719.00000	641	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,953.00000	2,077	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			689.00000	613	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,022.00000	2,149	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			674.00000	599	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,057.00000	2,185	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			767.00000	685	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,850.00000	1,971	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			835.00000	748	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,718.00000	1,834	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			659.00000	586	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,093.00000	2,222	30.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Call			564.00000	499	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,348.00000	2,484	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			590.00000	522	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,273.00000	2,408	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			481.00000	423	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,614.00000	2,758	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			418.00000	366	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,851.00000	3,002	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			313.00000	272	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,347.00000	3,507	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			232.00000	200	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,866.00000	4,035	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			215.00000	184	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,999.00000	4,170	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			257.00000	221	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,690.00000	3,857	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			321.00000	278	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,304.00000	3,464	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			337.00000	293	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,220.00000	3,379	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			264.00000	227	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,647.00000	3,813	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			539.00000	476	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,423.00000	2,562	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			818.00000	732	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,751.00000	1,868	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,005.00000	906	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,438.00000	1,542	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,167.00000	1,073	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,150.00000	1,259	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,405.00000	1,284	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			838.00000	920	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,351.00000	1,245	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			884.00000	981	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,266.00000	1,166	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			999.00000	1,102	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,187.00000	1,091	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,120.00000	1,226	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,148.00000	1,055	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,181.00000	1,291	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,111.00000	1,021	30.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,245.00000	1,357	30.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,405.00000	1,284	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			838.00000	920	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,351.00000	1,245	29.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			884.00000	981	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,187.00000	1,091	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,120.00000	1,226	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,148.00000	1,055	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,181.00000	1,291	30.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,285.00000	1,186	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			968.00000	1,072	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,247.00000	1,147	29.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,030.00000	1,132	29.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,093.00000	1,005	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,277.00000	1,391	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,005.00000	906	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,438.00000	1,542	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			965.00000	869	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,498.00000	1,605	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,325.00000	1,227	29.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			908.00000	1,012	29.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,247.00000	1,147	29.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,030.00000	1,132	29.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,059.00000	964	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,342.00000	1,450	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			853.00000	764	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,686.00000	1,800	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			965.00000	869	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,498.00000	1,605	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			889.00000	798	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,622.00000	1,734	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			945.00000	851	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,529.00000	1,637	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			907.00000	815	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,591.00000	1,701	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			784.00000	701	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,817.00000	1,936	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			926.00000	833	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,560.00000	1,669	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			818.00000	732	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,751.00000	1,868	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			719.00000	641	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,953.00000	2,077	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			659.00000	586	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,093.00000	2,222	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			689.00000	613	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,022.00000	2,149	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			631.00000	560	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,164.00000	2,295	30.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.00	Call			604.00000	535	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,237.00000	2,370	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			631.00000	560	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,164.00000	2,295	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			577.00000	510	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,310.00000	2,446	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			735.00000	655	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,918.00000	2,041	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			704.00000	627	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,987.00000	2,113	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			645.00000	573	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,128.00000	2,258	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			617.00000	547	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,200.00000	2,333	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			871.00000	781	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,654.00000	1,767	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			800.00000	716	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,784.00000	1,902	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			645.00000	573	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,128.00000	2,258	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			515.00000	454	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,499.00000	2,640	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			492.00000	433	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,575.00000	2,719	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			470.00000	413	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,653.00000	2,798	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			449.00000	393	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,732.00000	2,879	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			306.00000	265	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,389.00000	3,551	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			291.00000	252	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,474.00000	3,637	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			277.00000	239	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,560.00000	3,725	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			251.00000	216	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,734.00000	3,901	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			238.00000	205	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,822.00000	3,991	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			227.00000	194	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,910.00000	4,080	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			408.00000	357	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,892.00000	3,043	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			389.00000	340	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,973.00000	3,126	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			371.00000	323	30.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.05	Put			3,055.00000	3,209	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			354.00000	308	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,137.00000	3,294	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			389.00000	340	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,973.00000	3,126	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			354.00000	308	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,137.00000	3,294	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			306.00000	265	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,389.00000	3,551	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			277.00000	239	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,560.00000	3,725	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			298.00000	258	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,432.00000	3,594	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			284.00000	245	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,517.00000	3,681	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			270.00000	233	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,604.00000	3,769	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			245.00000	210	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,778.00000	3,946	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			221.00000	189	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,954.00000	4,125	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			210.00000	180	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,043.00000	4,215	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			251.00000	216	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,734.00000	3,901	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			227.00000	194	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,910.00000	4,080	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			205.00000	175	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,088.00000	4,261	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			194.00000	166	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,178.00000	4,352	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			185.00000	157	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,268.00000	4,443	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			175.00000	149	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,359.00000	4,535	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			245.00000	210	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,778.00000	3,946	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			200.00000	170	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,133.00000	4,306	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			189.00000	162	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,223.00000	4,397	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			504.00000	443	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,537.00000	2,679	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			459.00000	403	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,692.00000	2,839	30.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.70	Call			438.00000	384	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,772.00000	2,920	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			399.00000	348	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,932.00000	3,084	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			380.00000	332	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,014.00000	3,167	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			362.00000	316	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,096.00000	3,251	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			345.00000	300	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,179.00000	3,336	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			577.00000	510	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,310.00000	2,446	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			552.00000	487	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,385.00000	2,523	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			527.00000	465	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,460.00000	2,601	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			504.00000	443	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,537.00000	2,679	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			399.00000	348	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,932.00000	3,084	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			704.00000	627	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,987.00000	2,113	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			564.00000	499	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,348.00000	2,484	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			590.00000	522	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,273.00000	2,408	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			515.00000	454	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,499.00000	2,640	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			470.00000	413	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,653.00000	2,798	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			767.00000	685	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,850.00000	1,971	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			985.00000	887	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,468.00000	1,573	30.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,635.00000	1,497	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			668.00000	733	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,575.00000	1,440	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			708.00000	776	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,517.00000	1,385	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			750.00000	821	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,460.00000	1,331	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			793.00000	867	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,266.00000	1,166	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			999.00000	1,102	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,605.00000	1,468	28.59	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	14.45	Put		688.00000	754	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,546.00000	1,412	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		729.00000	798	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		1,488.00000	1,358	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		772.00000	843	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		1,921.00000	1,772	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		505.00000	557	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,855.00000	1,708	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		538.00000	594	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		1,727.00000	1,585	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		610.00000	671	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		2,058.00000	1,903	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		441.00000	489	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		1,989.00000	1,837	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		472.00000	522	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,855.00000	1,708	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		538.00000	594	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,546.00000	1,412	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		729.00000	798	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		2,093.00000	1,937	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		426.00000	473	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		2,023.00000	1,870	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		457.00000	506	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,955.00000	1,804	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		488.00000	540	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,888.00000	1,740	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		521.00000	575	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,696.00000	1,556	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		629.00000	691	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,955.00000	1,804	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		488.00000	540	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,635.00000	1,497	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		668.00000	733	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,517.00000	1,385	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		750.00000	821	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		1,378.00000	1,265	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		861.00000	950	28.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.42620	15.63340		29.16	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.65	Call		1,473.00000	1,380	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,490.00000	1,604	29.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,590.00000	1,489	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,306.00000	1,413	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1,455.00000	1,363	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,521.00000	1,637	29.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,530.00000	1,433	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 14/09/2009 Currency Future	15.50	Put			1,396.00000	1,507	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,757.00000	1,627	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,124.00000	1,201	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			2,093.00000	1,949	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			859.00000	923	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			2,063.00000	1,920	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			880.00000	944	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			2,123.00000	1,978	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			839.00000	901	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,976.00000	1,837	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			943.00000	1,011	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,731.00000	1,607	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,148.00000	1,231	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,706.00000	1,588	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,172.00000	1,262	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,419.00000	1,329	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,585.00000	1,703	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,948.00000	1,810	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			965.00000	1,033	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,892.00000	1,756	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,009.00000	1,080	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,837.00000	1,703	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,054.00000	1,127	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,784.00000	1,652	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,100.00000	1,176	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,680.00000	1,568	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,197.00000	1,291	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,630.00000	1,528	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,247.00000	1,351	28.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,590.00000	1,489	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,306.00000	1,413	29.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,549.00000	1,451	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,366.00000	1,475	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,920.00000	1,783	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			987.00000	1,056	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,865.00000	1,730	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,031.00000	1,103	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,811.00000	1,678	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,077.00000	1,151	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,655.00000	1,547	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,221.00000	1,321	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,610.00000	1,508	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,276.00000	1,382	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,569.00000	1,470	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,336.00000	1,444	29.16	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 14/09/2009 Currency Future	14.20	Call			2,214.00000	2,066	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			781.00000	839	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,153.00000	2,007	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			819.00000	880	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			2,034.00000	1,892	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			901.00000	966	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,340.00000	2,187	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			706.00000	761	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,276.00000	2,126	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			743.00000	800	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,153.00000	2,007	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			819.00000	880	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,865.00000	1,730	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,031.00000	1,103	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,372.00000	2,218	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			688.00000	742	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2,308.00000	2,156	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			724.00000	780	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2,245.00000	2,096	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			761.00000	819	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			2,183.00000	2,036	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			800.00000	860	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			2,005.00000	1,864	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			922.00000	988	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,610.00000	1,508	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,276.00000	1,382	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,492.00000	1,397	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,458.00000	1,571	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,384.00000	1,289	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,651.00000	1,762	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,569.00000	1,470	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,336.00000	1,444	29.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,419.00000	1,329	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,585.00000	1,703	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,384.00000	1,289	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,651.00000	1,762	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			1,351.00000	1,249	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,717.00000	1,823	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			1,314.00000	1,210	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,780.00000	1,884	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,731.00000	1,607	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,148.00000	1,231	28.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,511.00000	1,415	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,427.00000	1,539	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,437.00000	1,346	29.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.75	Put		1,553.00000	1,670	29.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		0.00000	1,415	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		0.00000	1,539	29.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		0.00000	1,309	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		0.00000	1,733	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		0.00000	1,268	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		0.00000	1,792	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		0.00000	1,229	29.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		0.00000	1,853	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.42220	13.55400		31.74	2,187,818.60	163	4,613.00
€ / R On 16/03/2009 Currency Future	13.55	Call		711.00000	643	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		707.00000	770	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		773.00000	699	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		619.00000	677	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		673.00000	608	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		769.00000	835	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		795.00000	719	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		591.00000	647	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		731.00000	661	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		677.00000	739	32.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		940.00000	854	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		436.00000	482	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		1,141.00000	1,042	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		287.00000	320	29.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		817.00000	740	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		563.00000	618	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		752.00000	680	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		648.00000	708	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		637.00000	575	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		833.00000	903	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		620.00000	559	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		866.00000	937	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		604.00000	544	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		900.00000	972	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		451.00000	405	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,297.00000	1,383	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		440.00000	395	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,336.00000	1,423	35.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		514.00000	462	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,110.00000	1,190	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		588.00000	529	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		934.00000	1,007	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		692.00000	625	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		738.00000	803	32.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.25	Call			841.00000	762	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			537.00000	590	31.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			692.00000	625	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			738.00000	803	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			914.00000	830	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			460.00000	508	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			673.00000	608	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			769.00000	835	32.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			864.00000	784	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			510.00000	562	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,021.00000	931	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			367.00000	408	29.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			993.00000	904	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			389.00000	432	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			514.00000	462	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,110.00000	1,190	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			418.00000	375	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,414.00000	1,503	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			352.00000	315	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,698.00000	1,793	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			542.00000	488	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,038.00000	1,116	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			557.00000	501	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,003.00000	1,079	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,500.00000	1,382	27.83	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			146.00000	160	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,050.00000	957	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			346.00000	385	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,277.00000	1,168	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			223.00000	246	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,580.00000	1,458	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			126.00000	136	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,580.00000	1,458	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			126.00000	136	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,620.00000	1,497	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			116.00000	125	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,540.00000	1,420	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			136.00000	148	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,386.00000	1,272	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			182.00000	200	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,424.00000	1,308	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			170.00000	186	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,313.00000	1,202	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			209.00000	230	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,747.00000	1,618	27.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Put			93.00000	96	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,462.00000	1,345	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			158.00000	172	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,661.00000	1,537	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			107.00000	115	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,111.00000	1,986	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			57.00000	64	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,019.00000	1,891	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			65.00000	69	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,927.00000	1,796	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			73.00000	74	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,836.00000	1,702	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			82.00000	80	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,424.00000	1,308	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			170.00000	186	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,065.00000	1,938	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			61.00000	66	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,973.00000	1,843	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			69.00000	71	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,882.00000	1,749	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			78.00000	77	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,791.00000	1,660	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			87.00000	88	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,702.00000	1,578	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			98.00000	105	27.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,620.00000	1,497	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			116.00000	125	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,836.00000	1,702	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			82.00000	80	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,349.00000	1,237	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			195.00000	215	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,540.00000	1,420	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			136.00000	148	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,242.00000	1,135	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			238.00000	263	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,174.00000	1,072	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			270.00000	300	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,242.00000	1,135	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			238.00000	263	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,174.00000	1,072	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			270.00000	300	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,109.00000	1,013	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			305.00000	341	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,208.00000	1,103	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			254.00000	281	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.65	Call			1,973.00000	1,843	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			69.00000	71	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,791.00000	1,660	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			87.00000	88	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,386.00000	1,272	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			182.00000	200	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,208.00000	1,103	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			254.00000	281	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,079.00000	985	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			325.00000	363	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			604.00000	544	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			900.00000	972	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			528.00000	475	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,074.00000	1,153	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			966.00000	879	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			412.00000	457	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,079.00000	985	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			325.00000	363	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			655.00000	591	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			801.00000	869	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			475.00000	427	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,221.00000	1,305	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			711.00000	643	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			707.00000	770	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,158.00000	2,034	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			54.00000	61	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			335.00000	300	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,781.00000	1,878	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			250.00000	222	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,296.00000	2,400	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			189.00000	166	41.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,835.00000	2,943	41.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			143.00000	119	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,389.00000	3,497	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,050.00000	957	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			346.00000	385	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			398.00000	356	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,494.00000	1,584	36.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			297.00000	264	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,993.00000	2,092	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			223.00000	197	40.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,519.00000	2,624	40.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			169.00000	147	42.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,065.00000	3,175	42.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			239.00000	212	40.20	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	15.70	Put			2,385.00000	2,489	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			165.00000	144	42.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,111.00000	3,221	42.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			102.00000	84	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,848.00000	3,961	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			58.00000	46	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,604.00000	4,724	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,252.00000	2,129	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			48.00000	57	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			283.00000	251	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,079.00000	2,179	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			194.00000	170	41.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,790.00000	2,897	41.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			129.00000	107	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,525.00000	3,635	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			74.00000	60	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,270.00000	4,388	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,636.00000	2,515	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			32.00000	43	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			343.00000	307	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,739.00000	1,835	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			233.00000	207	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,429.00000	2,534	40.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			161.00000	140	42.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,157.00000	3,268	42.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			98.00000	81	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,894.00000	4,009	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,980.00000	2,856	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	34	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,205.00000	2,081	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			51.00000	59	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			408.00000	366	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,454.00000	1,543	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			276.00000	245	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,122.00000	2,223	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			125.00000	104	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,571.00000	3,682	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,419.00000	3,296	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			15.00000	24	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,664.00000	3,538	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			10.00000	16	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,882.00000	2,759	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			28.00000	36	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			388.00000	348	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,534.00000	1,625	36.81	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	15.50	Call			263.00000	233	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,209.00000	2,311	39.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			181.00000	158	41.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,927.00000	3,036	41.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,762.00000	3,635	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			8.00000	13	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,980.00000	2,856	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	34	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			408.00000	366	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,454.00000	1,543	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,713.00000	3,586	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			9.00000	14	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,931.00000	2,807	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			27.00000	35	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			269.00000	239	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,165.00000	2,267	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			185.00000	162	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,881.00000	2,989	41.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,860.00000	3,733	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			6.00000	11	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,078.00000	2,954	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			24.00000	32	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,299.00000	2,177	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			45.00000	55	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			429.00000	385	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,375.00000	1,463	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			290.00000	257	38.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,036.00000	2,135	38.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			198.00000	174	41.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,744.00000	2,852	41.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,468.00000	3,344	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			14.00000	22	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,685.00000	2,564	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			31.00000	42	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			528.00000	475	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,074.00000	1,153	34.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,371.00000	3,248	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			17.00000	26	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,588.00000	2,467	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			34.00000	44	32.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			501.00000	450	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,147.00000	1,228	34.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			228.00000	202	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,474.00000	2,579	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			158.00000	137	42.75	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	16.60	Put			3,204.00000	3,315	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,274.00000	3,150	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			20.00000	28	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,490.00000	2,370	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			36.00000	48	31.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			475.00000	427	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,221.00000	1,305	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			320.00000	285	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,866.00000	1,963	38.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			218.00000	192	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,564.00000	2,670	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			151.00000	128	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,297.00000	3,406	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,566.00000	3,441	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			12.00000	19	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,783.00000	2,661	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			29.00000	39	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,349.00000	1,237	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			195.00000	215	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			369.00000	331	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,615.00000	1,709	37.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			173.00000	151	42.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,019.00000	3,128	42.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,226.00000	3,101	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			22.00000	29	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,441.00000	2,322	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			37.00000	49	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			463.00000	416	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,259.00000	1,344	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			312.00000	278	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,908.00000	2,006	38.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			213.00000	187	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,609.00000	2,715	40.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			148.00000	124	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,344.00000	3,451	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,128.00000	3,003	36.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			24.00000	31	36.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,346.00000	2,225	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			42.00000	53	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			203.00000	178	41.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,699.00000	2,806	41.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			138.00000	115	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,434.00000	3,543	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,177.00000	3,052	36.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			23.00000	30	36.42	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 16/03/2009 Currency Future	11.20	Call			2,393.00000	2,273	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			39.00000	51	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			305.00000	271	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,951.00000	2,049	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			208.00000	183	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,654.00000	2,760	41.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,468.00000	3,344	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			14.00000	22	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,517.00000	3,392	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			13.00000	20	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,734.00000	2,612	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			30.00000	40	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			360.00000	323	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,656.00000	1,751	37.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			245.00000	217	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,341.00000	2,444	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,323.00000	3,199	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			19.00000	27	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,539.00000	2,418	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			35.00000	46	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			488.00000	438	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,184.00000	1,266	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			327.00000	292	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,823.00000	1,920	38.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			223.00000	197	40.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,519.00000	2,624	40.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			154.00000	133	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,250.00000	3,360	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			117.00000	97	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,663.00000	3,774	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,685.00000	2,564	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			31.00000	42	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			817.00000	740	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			563.00000	618	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			138.00000	115	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,434.00000	3,543	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			80.00000	65	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,176.00000	4,293	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			83.00000	67	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,129.00000	4,245	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,931.00000	2,807	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			27.00000	35	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,158.00000	2,034	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			54.00000	61	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			940.00000	854	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.05	Put		436.00000	482	30.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		269.00000	239	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		2,165.00000	2,267	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		121.00000	100	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		3,617.00000	3,728	42.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		3,029.00000	2,905	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		25.00000	33	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		2,252.00000	2,129	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		48.00000	57	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		283.00000	251	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,079.00000	2,179	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		194.00000	170	41.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,790.00000	2,897	41.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		4,058.00000	3,929	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		4.00000	7	37.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		3,274.00000	3,150	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		20.00000	28	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,747.00000	1,618	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		93.00000	96	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		218.00000	192	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,564.00000	2,670	40.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.65620	13.79520		30.47	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.80	Call		1,068.00000	1,003	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,073.00000	1,147	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,127.00000	1,058	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		982.00000	1,052	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call		1,031.00000	968	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put		1,136.00000	1,212	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,147.00000	1,078	30.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		952.00000	1,021	30.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,107.00000	1,039	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,011.00000	1,083	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,278.00000	1,196	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		783.00000	840	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call		1,477.00000	1,382	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put		632.00000	676	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,166.00000	1,097	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		921.00000	991	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,107.00000	1,039	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		1,011.00000	1,083	30.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		1,013.00000	951	31.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,168.00000	1,245	31.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		995.00000	935	31.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,200.00000	1,279	31.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		961.00000	899	31.44	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 12/06/2009 Currency Future	14.10	Put			1,266.00000	1,342	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			761.00000	700	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,615.00000	1,694	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			744.00000	684	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,648.00000	1,728	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			870.00000	803	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,425.00000	1,497	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			945.00000	879	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,300.00000	1,373	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,049.00000	985	30.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,104.00000	1,179	30.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,147.00000	1,078	30.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			952.00000	1,021	30.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,166.00000	1,097	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			921.00000	991	30.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,205.00000	1,138	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			859.00000	932	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,185.00000	1,118	30.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			890.00000	961	30.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,278.00000	1,196	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			783.00000	840	29.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,251.00000	1,177	29.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			806.00000	871	29.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,225.00000	1,157	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			830.00000	901	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,068.00000	1,003	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,073.00000	1,147	30.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,225.00000	1,157	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			830.00000	901	29.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,361.00000	1,270	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			716.00000	764	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,305.00000	1,217	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			760.00000	810	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			961.00000	899	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,266.00000	1,342	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			814.00000	750	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,518.00000	1,594	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			678.00000	622	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,783.00000	1,866	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			589.00000	538	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,994.00000	2,082	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			889.00000	822	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,394.00000	1,466	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			929.00000	859	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,334.00000	1,403	31.44	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 12/06/2009 Currency Future	12.90	Call			1,507.00000	1,411	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			612.00000	655	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,389.00000	1,297	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			694.00000	741	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,599.00000	1,500	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			554.00000	594	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,898.00000	1,790	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			403.00000	434	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,863.00000	1,757	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			418.00000	450	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,933.00000	1,824	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			388.00000	418	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,863.00000	1,757	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			418.00000	450	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,728.00000	1,625	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			483.00000	519	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,761.00000	1,657	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			466.00000	501	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,663.00000	1,562	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			518.00000	556	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,077.00000	1,965	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			332.00000	359	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,795.00000	1,690	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			450.00000	484	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,968.00000	1,859	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			373.00000	403	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,040.00000	1,929	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			345.00000	373	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,004.00000	1,894	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			359.00000	388	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,343.00000	2,225	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			248.00000	269	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,265.00000	2,149	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			270.00000	293	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,189.00000	2,074	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			294.00000	318	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,114.00000	2,001	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			319.00000	345	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,829.00000	1,723	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			434.00000	467	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,304.00000	2,187	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			259.00000	281	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,227.00000	2,112	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			282.00000	305	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,151.00000	2,038	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 12/06/2009 Currency Future	11.95	Put			306.00000	331	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,728.00000	1,625	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			483.00000	519	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,040.00000	1,929	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			345.00000	373	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,695.00000	1,593	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			500.00000	537	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,631.00000	1,531	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			536.00000	575	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,077.00000	1,965	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			332.00000	359	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,004.00000	1,894	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			359.00000	388	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,537.00000	1,440	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			592.00000	634	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,382.00000	2,264	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			237.00000	258	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,227.00000	2,112	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			282.00000	305	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,663.00000	1,562	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			518.00000	556	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,418.00000	1,325	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			673.00000	719	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,537.00000	1,440	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			592.00000	634	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,695.00000	1,593	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			500.00000	537	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,568.00000	1,470	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			573.00000	614	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,898.00000	1,790	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			403.00000	434	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,829.00000	1,723	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			434.00000	467	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,568.00000	1,470	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			573.00000	614	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,507.00000	1,411	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			612.00000	655	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,447.00000	1,353	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			652.00000	697	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,418.00000	1,325	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			673.00000	719	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,087.00000	1,021	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,042.00000	1,115	30.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,333.00000	1,243	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			738.00000	787	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 12/06/2009 Currency Future	13.90	Call			1,031.00000	968	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,136.00000	1,212	31.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			909.00000	840	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,364.00000	1,434	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			832.00000	768	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,487.00000	1,561	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			796.00000	733	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,550.00000	1,627	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			727.00000	668	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,682.00000	1,762	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			694.00000	637	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,749.00000	1,831	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			663.00000	608	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,817.00000	1,901	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			632.00000	579	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,887.00000	1,973	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			851.00000	785	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,456.00000	1,529	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			778.00000	716	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,583.00000	1,660	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			889.00000	822	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,394.00000	1,466	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			851.00000	785	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,456.00000	1,529	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			778.00000	716	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,583.00000	1,660	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			710.00000	652	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,715.00000	1,796	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			647.00000	593	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,852.00000	1,937	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			618.00000	565	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,923.00000	2,009	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			562.00000	513	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,067.00000	2,157	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			535.00000	488	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,140.00000	2,232	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			510.00000	464	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,215.00000	2,308	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			486.00000	442	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,291.00000	2,385	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			710.00000	652	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,715.00000	1,796	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			678.00000	622	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,783.00000	1,866	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			562.00000	513	31.44	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 12/06/2009 Currency Future	15.30	Put		2,067.00000	2,157	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		978.00000	919	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,233.00000	1,312	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,389.00000	1,297	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		694.00000	741	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		978.00000	919	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,233.00000	1,312	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		945.00000	879	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,300.00000	1,373	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,127.00000	1,058	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		982.00000	1,052	30.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,361.00000	1,270	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		716.00000	764	29.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		929.00000	859	31.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,334.00000	1,403	31.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.88400	14.02890		29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		1,365.00000	1,301	30.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,336.00000	1,417	30.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,403.00000	1,337	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,274.00000	1,353	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,328.00000	1,266	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,400.00000	1,482	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,443.00000	1,374	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,214.00000	1,290	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,403.00000	1,337	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,274.00000	1,353	29.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,572.00000	1,494	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,043.00000	1,110	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,789.00000	1,704	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		860.00000	920	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		1,483.00000	1,413	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,154.00000	1,229	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		1,293.00000	1,232	30.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,464.00000	1,548	30.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		1,052.00000	994	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,874.00000	1,960	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,443.00000	1,374	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,214.00000	1,290	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,328.00000	1,266	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,400.00000	1,482	30.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		1,259.00000	1,200	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,530.00000	1,616	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		1,226.00000	1,160	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,597.00000	1,676	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		1,185.00000	1,121	30.62	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	14.50	Put			1,657.00000	1,737	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,146.00000	1,084	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,717.00000	1,800	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,520.00000	1,454	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,092.00000	1,170	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,259.00000	1,200	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,530.00000	1,616	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,226.00000	1,160	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,597.00000	1,676	30.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,733.00000	1,650	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			904.00000	966	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,678.00000	1,597	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			949.00000	1,013	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,624.00000	1,545	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			995.00000	1,061	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			2,027.00000	1,935	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			698.00000	751	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,965.00000	1,875	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			736.00000	791	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,905.00000	1,817	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			776.00000	833	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,846.00000	1,760	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			818.00000	876	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,678.00000	1,597	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			949.00000	1,013	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,520.00000	1,454	29.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,092.00000	1,170	29.34	0.00	0	0.00
ALBI On 05/02/2009 Index Future			293.48300		292.87400		0.00	17,608,980.00	6	604.00
ALBI On 07/05/2009 Index Future			301.53300		300.90700		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			308.35200		307.76400		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.65200		123.29800		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.02600		126.66100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.12200		129.74700		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			295.20950		294.57350		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			303.26400		302.60800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			310.65650		309.97950		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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J153 On 31/08/2010 jSwap			9.29400		9.37300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.65500		8.78300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.77300		7.89200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.46200		8.60600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.61700		8.72800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.41000		8.52800		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.78700		8.70500		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			10.90700		10.87000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.09000		9.16700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.68200		7.79300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.26000		7.43300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.16900		8.27700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.78200		7.91400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.64800		7.78900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.26500		8.41600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.11200		8.27200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.07000		8.23200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.26000		8.37500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.14800		8.26700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.09900		8.21800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.51300		11.51400		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.42200		11.42100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.41900		11.41600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.42300		11.42400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.20200		11.20900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.90900		10.92600		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			284.18300		283.70100		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
OTH1 On 07/05/2009 Index Future			291.93600		291.43900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			299.05300		298.53800		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.35200		7.48000		3.00	240,716,002.56	2,112	8,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,731.00000	3,926	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			6.71600		6.87300		0.00	71,890,882.68	652	3,804.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,266.00000	3,436	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			253.00000	219	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.05700		6.25500		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,279.00000	4,439	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			686.00000	637	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,470.00000	4,633	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			627.00000	581	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.19900		5.46200		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,386.00000	2,509	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,544.00000	1,451	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.65900		7.73800		12.40	19,076,439.90	141	16,308.00
R157 On 05/02/2009 Bond Future	8.25	Call			3,587.00000	3,937	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			555.00000	429	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,048.00000	6,481	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			144.00000	100	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			12,721.00000	13,197	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1.00000	1	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			8,720.00000	9,185	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			28.00000	17	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			10,066.00000	10,537	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			11.00000	6	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.50800		7.59100		12.40	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,709.00000	2,906	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,728.00000	4,437	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,257.00000	1,368	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,861.00000	7,485	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			8,902.00000	9,293	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			975.00000	878	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.40600		7.49500		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,534.00000	10,029	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			46.00000	35	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.32900		7.42300		0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			2,553.00000	2,836	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			2,131.00000	1,897	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.90600		7.90500		24.77	0.00	0	9,161.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 05/02/2009 Bond Future	9.25	Call			13,888.00000	13,865	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			104.00000	91	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.81400		7.81300		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			8,126.00000	8,089	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,052.00000	6,026	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,935.00000	1,911	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,054.00000	18,041	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,813.00000	14,780	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,468.00000	2,446	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.76300		7.76200		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,599.00000	17,570	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,778.00000	4,760	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.71800		7.71700		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,036.00000	11,010	25.99	55,050,000,000.00	5,000	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,497.00000	13,482	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,711.00000	19,685	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,488.00000	6,472	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.38900		11.39900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			495.00000	483	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			528.00000	516	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.86400		11.87400		0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			21.00000	21	0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			279.00000	276	0.45	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.72100		7.80000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			6,627.00000	7,004	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			7.52500		7.60800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,296.00000	7,680	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			6.00000	4	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.40100		7.48900		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,597.00000	7,985	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			36.00000	27	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.28200		7.37600		0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,233.00000	2,462	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			1,696.00000	1,516	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.87500		7.93300		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			7,789.00000	8,151	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			7.73500		7.79700		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			7,083.00000	7,464	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			5.00000	3	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
R203 On 06/08/2009 Bond Future			7.65100		7.71600		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,797.00000	9,188	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			14.00000	10	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.57900		7.64600		0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,482.00000	1,660	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			2,355.00000	2,133	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.87800		7.93700		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			8,401.00000	8,801	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			7.75400		7.81500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			7,582.00000	7,992	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			3.00000	2	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.68200		7.74500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			9,400.00000	9,818	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			6.00000	4	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.61600		7.68300		0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,353.00000	1,537	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			2,561.00000	2,306	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.75700		7.83500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			5,456.00000	5,768	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			7.54000		7.62400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,181.00000	5,497	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			34.00000	24	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.39900		7.48900		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,343.00000	6,665	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			63.00000	50	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.25900		7.35500		0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,109.00000	2,300	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			1,595.00000	1,444	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.92200		7.97100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,379.00000	8,721	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			7.81100		7.86200		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			7,485.00000	7,839	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2.00000	1	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.74800		7.80000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,327.00000	9,684	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3.00000	2	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.68900		7.74400		0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			1,073.00000	1,212	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 05/11/2009 Bond Future	7.50	Put			2,751.00000	2,515	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.98700		8.01300		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			5,086.00000	5,273	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			7.88100		7.90800		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,789.00000	5,980	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			8.00000	6	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.82400		7.85200		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,287.00000	9,486	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3.00000	2	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.83100		7.85700		0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,315.00000	1,394	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			2,071.00000	1,967	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.59000		7.54900		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,851.00000	12,438	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			7.51400		7.47300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,603.00000	13,185	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			7.46900		7.42700		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			12,078.00000	11,648	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			7.43000		7.38700		0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			968.00000	812	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			2,403.00000	2,690	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			291.44800		290.82200		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			299.39900		298.75400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			306.69700		306.03100		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.75030		6.83330		28.39	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			318.00000	274	29.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			334.00000	374	29.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			358.00000	310	28.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			274.00000	310	28.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			282.00000	243	30.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			399.00000	443	30.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			299.00000	258	29.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			366.00000	408	29.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			282.00000	243	30.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			399.00000	443	30.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			337.00000	291	28.81	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	6.80	Put			304.00000	341	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			379.00000	329	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			246.00000	279	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			429.00000	373	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			195.00000	222	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			403.00000	350	27.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			219.00000	250	27.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			379.00000	329	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			246.00000	279	27.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			337.00000	291	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			304.00000	341	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			266.00000	229	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			433.00000	479	30.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			251.00000	216	31.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			468.00000	516	31.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			429.00000	373	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			195.00000	222	27.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			485.00000	423	26.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			152.00000	173	26.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			299.00000	258	29.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			366.00000	408	29.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			105.00000	82	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			922.00000	982	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			81.00000	62	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,048.00000	1,112	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			135.00000	108	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			802.00000	857	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			186.00000	152	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			653.00000	701	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			224.00000	193	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			541.00000	593	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			237.00000	204	31.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			504.00000	554	31.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			517.00000	451	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			133.00000	151	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			588.00000	514	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			104.00000	114	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			664.00000	587	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			80.00000	87	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			456.00000	397	26.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			172.00000	196	26.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			625.00000	550	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			92.00000	100	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			456.00000	397	26.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			172.00000	196	26.54	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	6.40	Call			552.00000	482	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			118.00000	132	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			517.00000	451	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			133.00000	151	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			251.00000	216	31.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			468.00000	516	31.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			703.00000	626	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			70.00000	76	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			552.00000	482	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			118.00000	132	25.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			224.00000	193	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			541.00000	593	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			212.00000	178	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			579.00000	628	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			186.00000	152	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			653.00000	701	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			159.00000	128	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			726.00000	778	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			201.00000	164	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			617.00000	664	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			172.00000	139	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			689.00000	739	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			403.00000	350	27.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			219.00000	250	27.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			785.00000	706	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			52.00000	56	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			703.00000	626	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			70.00000	76	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			960.00000	879	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			27.00000	29	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			871.00000	791	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			38.00000	40	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			915.00000	834	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			32.00000	34	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			828.00000	748	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			45.00000	48	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			744.00000	666	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			60.00000	65	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			744.00000	666	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			60.00000	65	25.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			212.00000	178	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			579.00000	628	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			159.00000	128	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			726.00000	778	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			147.00000	117	31.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.45	Put			764.00000	817	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			125.00000	98	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			841.00000	898	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			115.00000	90	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			881.00000	940	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			97.00000	75	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			963.00000	1,025	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			68.00000	51	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,135.00000	1,201	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			68.00000	51	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,135.00000	1,201	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			56.00000	42	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,223.00000	1,292	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			47.00000	34	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,313.00000	1,384	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			39.00000	28	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,405.00000	1,478	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			89.00000	68	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,005.00000	1,068	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			74.00000	56	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,091.00000	1,156	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			62.00000	46	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,179.00000	1,246	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			51.00000	38	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,268.00000	1,338	31.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			237.00000	204	31.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			504.00000	554	31.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.84850		6.93470		28.17	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			489.00000	453	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			505.00000	555	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			528.00000	489	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			444.00000	490	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			454.00000	421	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			569.00000	623	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			471.00000	437	28.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			537.00000	588	28.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			489.00000	453	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			505.00000	555	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			508.00000	471	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			474.00000	522	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			547.00000	508	27.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			412.00000	459	27.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			588.00000	547	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			353.00000	398	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			567.00000	528	27.66	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	6.75	Put			382.00000	429	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			547.00000	508	27.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			412.00000	459	27.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			508.00000	471	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			474.00000	522	28.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			438.00000	406	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			603.00000	658	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			422.00000	392	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			637.00000	693	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			454.00000	421	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			569.00000	623	29.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			528.00000	489	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			444.00000	490	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			588.00000	547	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			353.00000	398	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			634.00000	588	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			300.00000	340	26.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			422.00000	392	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			637.00000	693	29.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			236.00000	211	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,101.00000	1,162	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			213.00000	189	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,178.00000	1,241	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			288.00000	259	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			953.00000	1,010	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			350.00000	316	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			815.00000	867	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			393.00000	365	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			708.00000	767	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			407.00000	378	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			673.00000	730	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			659.00000	611	26.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			275.00000	312	26.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			722.00000	661	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			237.00000	262	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			754.00000	692	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			219.00000	243	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			610.00000	567	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			326.00000	368	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			754.00000	692	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			219.00000	243	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			610.00000	567	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			326.00000	368	26.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			690.00000	635	25.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			255.00000	287	25.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.30	Call			822.00000	757	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			187.00000	208	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			407.00000	378	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			673.00000	730	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			379.00000	348	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			745.00000	800	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			350.00000	316	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			815.00000	867	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			318.00000	286	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			883.00000	938	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			367.00000	332	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			782.00000	833	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			333.00000	301	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			849.00000	902	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			893.00000	825	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			158.00000	176	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,044.00000	972	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			109.00000	123	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			967.00000	897	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			132.00000	148	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			893.00000	825	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			158.00000	176	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			822.00000	757	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			187.00000	208	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,005.00000	934	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			120.00000	135	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			929.00000	860	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	162	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			857.00000	790	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			172.00000	192	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			788.00000	724	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			203.00000	225	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			929.00000	860	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	162	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			302.00000	272	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			918.00000	974	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			274.00000	246	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			989.00000	1,047	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			379.00000	348	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			745.00000	800	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			261.00000	234	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,026.00000	1,085	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			261.00000	234	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,026.00000	1,085	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			236.00000	211	30.35	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	7.80	Put			1,101.00000	1,162	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			213.00000	189	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,178.00000	1,241	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			192.00000	170	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,257.00000	1,322	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			172.00000	153	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,338.00000	1,404	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			155.00000	137	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,420.00000	1,488	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			139.00000	122	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,504.00000	1,574	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			155.00000	137	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,420.00000	1,488	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			302.00000	272	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			918.00000	974	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			722.00000	661	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			237.00000	262	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			659.00000	611	26.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			275.00000	312	26.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.93940		7.02670		27.81	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			622.00000	586	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			645.00000	697	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			659.00000	621	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			582.00000	631	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			587.00000	554	28.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			710.00000	765	28.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			604.00000	570	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			677.00000	730	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			604.00000	570	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			677.00000	730	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			640.00000	603	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			613.00000	664	28.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			697.00000	658	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			520.00000	569	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			735.00000	698	26.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			458.00000	508	26.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			679.00000	639	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			552.00000	600	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			859.00000	806	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			333.00000	367	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			800.00000	756	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			373.00000	416	25.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			755.00000	716	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			429.00000	477	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			716.00000	678	27.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.80	Put			489.00000	538	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			571.00000	539	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			744.00000	799	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			540.00000	510	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			813.00000	871	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			890.00000	836	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			313.00000	346	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			829.00000	777	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			353.00000	388	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			777.00000	735	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			401.00000	446	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			659.00000	621	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			582.00000	631	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			587.00000	554	28.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			710.00000	765	28.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			555.00000	524	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			778.00000	835	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			954.00000	897	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			277.00000	307	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			890.00000	836	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			313.00000	346	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			777.00000	735	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			401.00000	446	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			716.00000	678	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			489.00000	538	27.18	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			540.00000	510	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			813.00000	871	29.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			511.00000	479	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			885.00000	940	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			755.00000	716	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			429.00000	477	26.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			679.00000	639	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			552.00000	600	27.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			571.00000	539	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			744.00000	799	28.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			511.00000	479	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			885.00000	940	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			476.00000	445	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			949.00000	1,006	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			622.00000	586	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			645.00000	697	28.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			525.00000	497	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			849.00000	907	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			493.00000	462	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			917.00000	972	29.49	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	7.55	Call			459.00000	429	29.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			982.00000	1,040	29.49	0.00	0	0.00
Total for Derivatives:								55,521,583,023.24	19,613	380,326.00
Grand Total:								55,521,583,023.24	19,613	380,326.00