

Daily MTM Report

Daily summary for 13/01/2009

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			7.58500		7.62500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.60500		7.65000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.65500		7.69500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.39900		11.40000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.67500		7.71500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.72000		7.76500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.72000		7.76500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.70000		7.74000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.75000		7.79500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.78300		7.82700			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				7.28500	7.32500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.15240		10.20870		32.15	189,951,404.00	18,710	166,423.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			542.00000	518	32.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			533.00000	566	32.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			309.00000	298	36.48	745,000,000.00	2,500	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,101.00000	1,145	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			672.00000	643	30.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			363.00000	390	30.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			698.00000	666	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			339.00000	364	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			851.00000	812	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			243.00000	259	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			920.00000	878	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			211.00000	226	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			885.00000	845	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			226.00000	242	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			851.00000	812	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			243.00000	259	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			818.00000	780	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			260.00000	277	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			698.00000	666	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			339.00000	364	30.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			625.00000	598	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			416.00000	446	31.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			603.00000	578	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			445.00000	475	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			562.00000	537	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			503.00000	535	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			468.00000	448	33.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			659.00000	696	33.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			503.00000	482	32.88	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			595.00000	629	32.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			485.00000	465	33.13	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			627.00000	662	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			452.00000	433	33.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			693.00000	730	33.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.40	Call			468.00000	448	33.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			659.00000	696	33.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			406.00000	390	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			797.00000	837	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			421.00000	403	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			762.00000	801	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			379.00000	364	34.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			870.00000	911	34.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			436.00000	418	33.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			727.00000	765	33.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			522.00000	499	32.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			563.00000	597	32.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			603.00000	578	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			445.00000	475	31.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			342.00000	329	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			983.00000	1,026	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			320.00000	308	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,061.00000	1,105	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			392.00000	376	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			834.00000	874	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			366.00000	352	35.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			907.00000	949	35.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			406.00000	390	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			797.00000	837	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			542.00000	518	32.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			533.00000	566	32.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			503.00000	482	32.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			595.00000	629	32.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			290.00000	275	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,181.00000	1,223	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			219.00000	208	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,410.00000	1,455	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			209.00000	198	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,450.00000	1,495	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			180.00000	171	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,572.00000	1,618	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,316.00000	2,261	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			8.00000	9	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			755.00000	717	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			296.00000	315	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,065.00000	1,021	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			156.00000	169	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			786.00000	748	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			277.00000	296	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			991.00000	948	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.40	Put			182.00000	196	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,142.00000	1,097	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			133.00000	144	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,518.00000	1,467	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			59.00000	65	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,474.00000	1,424	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			65.00000	71	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,652.00000	1,600	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			44.00000	48	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,652.00000	1,600	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			44.00000	48	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,698.00000	1,645	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			39.00000	43	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,837.00000	1,783	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			28.00000	31	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,790.00000	1,737	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			31.00000	35	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,744.00000	1,691	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			35.00000	39	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,931.00000	1,877	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			22.00000	25	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,698.00000	1,645	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			39.00000	43	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,170.00000	2,115	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			12.00000	13	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,074.00000	2,019	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			15.00000	17	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,978.00000	1,924	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			20.00000	22	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,884.00000	1,830	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			25.00000	28	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,607.00000	1,556	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			48.00000	53	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,431.00000	1,381	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			72.00000	79	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,884.00000	1,830	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			25.00000	28	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,790.00000	1,737	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			31.00000	35	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,431.00000	1,381	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			72.00000	79	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,345.00000	1,297	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			87.00000	94	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,219.00000	2,164	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			10.00000	11	29.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,122.00000	2,067	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			13.00000	15	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,026.00000	1,972	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			17.00000	19	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,562.00000	1,511	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			54.00000	59	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,122.00000	2,067	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			13.00000	15	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,026.00000	1,972	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			17.00000	19	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,562.00000	1,511	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			54.00000	59	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,474.00000	1,424	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			65.00000	71	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,388.00000	1,339	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			79.00000	86	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,170.00000	2,115	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			12.00000	13	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,074.00000	2,019	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			15.00000	17	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,607.00000	1,556	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			48.00000	53	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,931.00000	1,877	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			22.00000	25	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,304.00000	1,255	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			95.00000	103	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,222.00000	1,175	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			113.00000	122	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,142.00000	1,097	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			133.00000	144	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,222.00000	1,175	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			113.00000	122	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			991.00000	948	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			182.00000	196	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			786.00000	748	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			277.00000	296	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,388.00000	1,339	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			79.00000	86	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,065.00000	1,021	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			156.00000	169	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			724.00000	691	30.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			315.00000	339	30.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			724.00000	691	30.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			315.00000	339	30.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			672.00000	643	30.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.90	Put			363.00000	390	30.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			582.00000	557	31.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			474.00000	505	31.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,028.00000	984	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			169.00000	182	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			955.00000	913	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			196.00000	211	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			648.00000	620	31.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			389.00000	417	31.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			562.00000	537	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			503.00000	535	32.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			421.00000	403	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			762.00000	801	34.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			392.00000	376	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			834.00000	874	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			299.00000	288	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,141.00000	1,186	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			277.00000	263	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,218.00000	1,261	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			354.00000	340	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			945.00000	988	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			331.00000	318	35.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,022.00000	1,066	35.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			354.00000	340	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			945.00000	988	35.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			264.00000	251	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,256.00000	1,299	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			241.00000	229	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,332.00000	1,376	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			241.00000	229	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,332.00000	1,376	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			199.00000	188	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,490.00000	1,536	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			163.00000	155	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,654.00000	1,702	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			148.00000	140	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,739.00000	1,787	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			133.00000	126	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,824.00000	1,874	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			120.00000	114	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,911.00000	1,961	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			299.00000	288	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,141.00000	1,186	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			277.00000	263	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,218.00000	1,261	36.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.25	Call			252.00000	240	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,294.00000	1,337	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			230.00000	218	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,371.00000	1,416	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			189.00000	179	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,531.00000	1,577	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			172.00000	162	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,613.00000	1,660	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			155.00000	147	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,696.00000	1,745	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			140.00000	133	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,781.00000	1,830	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			148.00000	140	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,739.00000	1,787	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			582.00000	557	31.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			474.00000	505	31.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			331.00000	318	35.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,022.00000	1,066	35.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			290.00000	275	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,181.00000	1,223	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			485.00000	465	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			627.00000	662	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			342.00000	329	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			983.00000	1,026	35.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			648.00000	620	31.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			389.00000	417	31.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			885.00000	845	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			226.00000	242	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,103.00000	1,058	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			145.00000	156	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			955.00000	913	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			196.00000	211	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,182.00000	1,135	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			123.00000	133	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,028.00000	984	29.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			169.00000	182	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.35610		10.41000		30.80	569,585.50	55	4,578.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			816.00000	798	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			806.00000	842	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			935.00000	915	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			625.00000	659	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			978.00000	956	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			568.00000	599	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,122.00000	1,091	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			462.00000	485	29.19	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 12/06/2009 Currency Future	9.70	Call			1,152.00000	1,121	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			442.00000	465	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,092.00000	1,062	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			482.00000	506	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,062.00000	1,033	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			502.00000	527	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			956.00000	935	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			596.00000	629	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			956.00000	935	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			596.00000	629	29.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			914.00000	895	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			654.00000	689	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			895.00000	876	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			685.00000	720	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			835.00000	817	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			775.00000	811	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			743.00000	729	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			933.00000	972	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			743.00000	729	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			933.00000	972	31.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			778.00000	763	31.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			868.00000	906	31.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			726.00000	712	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			966.00000	1,006	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			760.00000	745	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			900.00000	939	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			678.00000	662	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,068.00000	1,106	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			710.00000	697	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,000.00000	1,040	31.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			640.00000	625	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,130.00000	1,169	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			797.00000	780	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			837.00000	874	31.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			855.00000	837	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			745.00000	781	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			875.00000	857	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			715.00000	750	30.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			587.00000	572	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,227.00000	1,266	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			553.00000	539	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,293.00000	1,333	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			659.00000	643	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,099.00000	1,137	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			678.00000	662	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,068.00000	1,106	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			760.00000	745	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			900.00000	939	31.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			622.00000	607	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,162.00000	1,201	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			816.00000	798	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			806.00000	842	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			490.00000	478	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,430.00000	1,472	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			407.00000	397	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,647.00000	1,691	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			394.00000	385	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,684.00000	1,729	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			358.00000	350	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,798.00000	1,844	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			536.00000	523	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,326.00000	1,367	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			659.00000	643	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,099.00000	1,137	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,005.00000	977	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			545.00000	571	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,279.00000	1,245	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			369.00000	389	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,034.00000	1,005	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			524.00000	549	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,214.00000	1,182	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			404.00000	426	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,092.00000	1,062	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			482.00000	506	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,345.00000	1,311	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			335.00000	355	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,670.00000	1,630	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			210.00000	224	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,670.00000	1,630	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			210.00000	224	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,787.00000	1,745	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			177.00000	189	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,826.00000	1,784	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			166.00000	178	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,867.00000	1,824	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			157.00000	168	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,948.00000	1,905	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			138.00000	149	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,907.00000	1,864	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			147.00000	158	29.19	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 12/06/2009 Currency Future	8.45	Call			2,074.00000	2,029	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			114.00000	123	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,907.00000	1,864	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			147.00000	158	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,747.00000	1,706	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			187.00000	200	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,246.00000	2,200	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			86.00000	94	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,159.00000	2,114	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			99.00000	108	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,990.00000	1,946	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			130.00000	140	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,594.00000	1,556	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			234.00000	249	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,521.00000	1,483	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			261.00000	277	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,203.00000	2,157	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			93.00000	101	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,116.00000	2,071	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			106.00000	115	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,032.00000	1,987	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			122.00000	131	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,708.00000	1,668	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			198.00000	212	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,632.00000	1,593	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			222.00000	236	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,557.00000	1,519	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			247.00000	263	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,424.00000	2,376	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			64.00000	70	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,335.00000	2,288	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			75.00000	81	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,990.00000	1,946	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			130.00000	140	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,074.00000	2,029	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			114.00000	123	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,290.00000	2,244	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			80.00000	87	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,116.00000	2,071	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			106.00000	115	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,708.00000	1,668	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			198.00000	212	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,948.00000	1,905	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			138.00000	149	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,867.00000	1,824	29.19	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 12/06/2009 Currency Future	8.70	Put			157.00000	168	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,787.00000	1,745	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			177.00000	189	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,557.00000	1,519	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			247.00000	263	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,485.00000	1,448	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			275.00000	291	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,414.00000	1,378	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			304.00000	322	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,485.00000	1,448	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			275.00000	291	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,152.00000	1,121	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			442.00000	465	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,214.00000	1,182	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			404.00000	426	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,414.00000	1,378	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			304.00000	322	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			935.00000	915	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			625.00000	659	29.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,345.00000	1,311	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			335.00000	355	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,034.00000	1,005	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			524.00000	549	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,246.00000	1,213	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			386.00000	407	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,183.00000	1,151	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			423.00000	445	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			914.00000	895	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			654.00000	689	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			694.00000	681	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,034.00000	1,075	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			553.00000	539	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,293.00000	1,333	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			521.00000	508	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,361.00000	1,402	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			855.00000	837	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			745.00000	781	30.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			604.00000	589	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,194.00000	1,233	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			569.00000	556	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,259.00000	1,300	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			640.00000	625	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,130.00000	1,169	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			569.00000	556	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,259.00000	1,300	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Call			505.00000	493	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,395.00000	1,437	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			475.00000	464	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,465.00000	1,508	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			447.00000	436	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,537.00000	1,580	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			420.00000	410	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,610.00000	1,654	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			461.00000	450	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,501.00000	1,544	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			433.00000	423	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,573.00000	1,617	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			382.00000	373	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,722.00000	1,767	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			336.00000	328	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,876.00000	1,922	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			314.00000	307	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,954.00000	2,001	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			294.00000	288	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,034.00000	2,082	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			276.00000	269	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,116.00000	2,163	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			370.00000	361	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,760.00000	1,805	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			347.00000	339	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,837.00000	1,882	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			325.00000	317	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,915.00000	1,961	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			304.00000	297	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,994.00000	2,041	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			433.00000	423	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,573.00000	1,617	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			314.00000	307	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,954.00000	2,001	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			835.00000	817	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			775.00000	811	30.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			726.00000	712	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			966.00000	1,006	31.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			895.00000	876	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			685.00000	720	30.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			505.00000	493	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,395.00000	1,437	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			475.00000	464	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,465.00000	1,508	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			587.00000	572	32.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,227.00000	1,266	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			490.00000	478	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,430.00000	1,472	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,005.00000	977	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			545.00000	571	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,183.00000	1,151	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			423.00000	445	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,062.00000	1,033	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			502.00000	527	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,379.00000	1,344	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			319.00000	338	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,312.00000	1,278	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			352.00000	372	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,246.00000	1,213	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			386.00000	407	29.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.54700		10.59950		30.21	274,222.00	26	84.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			1,029.00000	1,017	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,029.00000	1,070	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,147.00000	1,132	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			847.00000	885	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,183.00000	1,170	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			784.00000	823	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,318.00000	1,295	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			669.00000	698	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,375.00000	1,351	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			626.00000	654	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,347.00000	1,323	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			647.00000	676	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,291.00000	1,268	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			691.00000	721	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			782.00000	772	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,482.00000	1,525	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,404.00000	1,380	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			605.00000	633	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,347.00000	1,323	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			647.00000	676	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,236.00000	1,214	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			737.00000	767	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,106.00000	1,093	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			907.00000	946	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			1,067.00000	1,054	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			967.00000	1,007	30.09	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,525.00000	1,498	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			525.00000	551	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,464.00000	1,438	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.70	Put		564.00000	591	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call		1,404.00000	1,380	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put		605.00000	633	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,147.00000	1,132	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		847.00000	885	29.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,106.00000	1,093	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		907.00000	946	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call		1,556.00000	1,529	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put		507.00000	532	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		1,494.00000	1,468	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		545.00000	571	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call		1,434.00000	1,409	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put		584.00000	612	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,263.00000	1,241	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		714.00000	744	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,210.00000	1,188	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		760.00000	791	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,165.00000	1,152	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		815.00000	855	29.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,126.00000	1,113	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		877.00000	916	29.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,588.00000	1,560	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		488.00000	513	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,464.00000	1,438	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		564.00000	591	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,183.00000	1,170	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		784.00000	823	29.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,236.00000	1,214	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		737.00000	767	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		1,029.00000	1,017	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,029.00000	1,070	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		992.00000	982	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,093.00000	1,135	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	948	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		0.00000	1,201	30.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		0.00000	916	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		0.00000	1,269	31.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		0.00000	881	31.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		0.00000	1,334	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.70650	10.75840		29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		0.00000	1,199	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		0.00000	1,242	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,341.00000	1,304	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,033.00000	1,048	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,400.00000	1,362	28.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.30	Put			942.00000	955	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,506.00000	1,465	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			797.00000	808	27.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,527.00000	1,486	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			769.00000	780	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,484.00000	1,444	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			826.00000	837	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,484.00000	1,444	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			826.00000	837	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,380.00000	1,342	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			972.00000	986	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,322.00000	1,286	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,064.00000	1,080	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,304.00000	1,268	29.35	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,096.00000	1,112	29.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			809.00000	786	33.06	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,351.00000	2,380	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			683.00000	663	34.41	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,924.00000	2,957	34.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,573.00000	1,531	27.52	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			714.00000	724	27.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,286.00000	1,251	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,127.00000	1,144	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,181.00000	1,147	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,322.00000	1,341	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,216.00000	1,181	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,257.00000	1,275	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,147.00000	1,114	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,389.00000	1,408	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,099.00000	1,068	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,491.00000	1,511	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,115.00000	1,083	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,456.00000	1,476	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,054.00000	1,023	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,595.00000	1,617	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,084.00000	1,053	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,525.00000	1,546	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			809.00000	786	33.06	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,351.00000	2,380	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			970.00000	942	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,812.00000	1,836	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			997.00000	968	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,739.00000	1,762	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,361.00000	1,323	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,002.00000	1,017	28.94	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	12.00	Call			873.00000	848	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,115.00000	2,142	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			789.00000	767	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,431.00000	2,460	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			716.00000	695	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,758.00000	2,789	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			652.00000	633	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,093.00000	3,127	34.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,251.00000	1,217	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,192.00000	1,210	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			896.00000	871	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,038.00000	2,064	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			734.00000	712	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,675.00000	2,706	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			667.00000	648	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,009.00000	3,042	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,470.00000	2,418	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			212.00000	212	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,026.00000	1,977	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			368.00000	371	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,669.00000	1,625	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			610.00000	619	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			851.00000	827	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,193.00000	2,220	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			637.00000	619	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,179.00000	3,213	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,550.00000	2,498	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			192.00000	192	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,093.00000	2,044	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			335.00000	338	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,720.00000	1,676	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			562.00000	569	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,442.00000	1,402	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			883.00000	895	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,216.00000	1,181	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,257.00000	1,275	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,025.00000	995	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,666.00000	1,689	31.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			752.00000	730	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,593.00000	2,624	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,239.00000	2,187	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			280.00000	281	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,835.00000	1,788	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			477.00000	481	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			920.00000	894	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,962.00000	1,987	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			596.00000	580	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,438.00000	3,473	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,164.00000	2,113	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			306.00000	307	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,775.00000	1,728	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			517.00000	522	26.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			770.00000	748	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,512.00000	2,542	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			667.00000	648	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,009.00000	3,042	34.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			584.00000	568	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,525.00000	3,561	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,314.00000	2,263	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			256.00000	256	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,897.00000	1,849	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			439.00000	443	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			945.00000	918	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,886.00000	1,911	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			699.00000	679	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,841.00000	2,873	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			610.00000	592	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,351.00000	3,386	35.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,392.00000	2,340	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			233.00000	233	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,961.00000	1,912	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			402.00000	406	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,620.00000	1,577	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			661.00000	671	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			830.00000	806	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,271.00000	2,299	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			716.00000	695	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,758.00000	2,789	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			623.00000	606	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,265.00000	3,299	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,276.00000	2,225	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			268.00000	268	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,866.00000	1,818	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			458.00000	462	26.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,550.00000	1,508	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			742.00000	752	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			932.00000	905	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,924.00000	1,949	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			799.00000	776	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,391.00000	2,420	33.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.95	Call			691.00000	671	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,882.00000	2,915	34.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			603.00000	586	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,394.00000	3,430	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,715.00000	2,662	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			157.00000	156	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,239.00000	2,187	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			280.00000	281	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			920.00000	894	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,962.00000	1,987	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,799.00000	2,746	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			141.00000	140	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,897.00000	1,849	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			439.00000	443	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,842.00000	2,789	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			133.00000	133	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,353.00000	2,301	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			244.00000	245	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,929.00000	1,880	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			420.00000	424	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,596.00000	1,554	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			688.00000	697	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,131.00000	1,098	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,422.00000	1,442	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			957.00000	930	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,849.00000	1,873	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			819.00000	796	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,311.00000	2,339	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			707.00000	687	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,799.00000	2,831	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,971.00000	2,918	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			113.00000	112	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,026.00000	1,977	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			368.00000	371	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			851.00000	827	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,193.00000	2,220	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,928.00000	2,875	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			119.00000	118	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,431.00000	2,379	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			222.00000	222	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,993.00000	1,945	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			385.00000	388	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,644.00000	1,601	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			636.00000	644	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,164.00000	1,131	30.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,355.00000	1,374	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			984.00000	955	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,775.00000	1,799	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			840.00000	816	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,232.00000	2,260	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			644.00000	626	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,136.00000	3,170	34.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,148.00000	3,095	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			89.00000	88	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,632.00000	2,579	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			174.00000	173	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,054.00000	1,023	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,595.00000	1,617	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,192.00000	3,139	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			84.00000	83	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,673.00000	2,621	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			165.00000	164	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,201.00000	2,150	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			293.00000	294	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,805.00000	1,758	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			497.00000	501	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,268.00000	1,233	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,160.00000	1,177	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,068.00000	1,038	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,560.00000	1,581	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			908.00000	882	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,000.00000	2,025	32.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,237.00000	3,184	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			79.00000	78	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,885.00000	2,832	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			126.00000	125	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,961.00000	1,912	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			402.00000	406	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			0.00000	2,539	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			0.00000	182	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			0.00000	2,079	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			0.00000	322	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			0.00000	1,702	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			0.00000	545	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			0.00000	1,422	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			0.00000	866	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			0.00000	1,009	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			0.00000	1,653	31.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			0.00000	859	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			0.00000	2,103	32.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.55	Call			0.00000	739	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			0.00000	2,583	33.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			0.00000	558	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			0.00000	3,602	35.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.52420		11.55180		31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			0.00000	1,533	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			0.00000	1,559	31.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,661.00000	1,641	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,359.00000	1,367	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,752.00000	1,733	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,201.00000	1,209	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,791.00000	1,771	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,140.00000	1,147	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,772.00000	1,752	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,170.00000	1,178	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,733.00000	1,714	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,232.00000	1,240	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,696.00000	1,678	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,295.00000	1,304	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,605.00000	1,586	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,453.00000	1,461	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,642.00000	1,622	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,390.00000	1,398	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,984.00000	1,961	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			882.00000	887	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,317.00000	1,301	32.52	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,065.00000	2,077	32.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,289.00000	2,263	27.34	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			587.00000	589	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,590.00000	1,571	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,478.00000	1,487	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,346.00000	2,320	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			544.00000	546	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,234.00000	2,209	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			632.00000	635	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			2,181.00000	2,156	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			679.00000	682	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			2,129.00000	2,105	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			727.00000	731	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			2,079.00000	2,056	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			777.00000	781	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			2,031.00000	2,008	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			829.00000	833	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,249.00000	1,235	32.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,248.00000	2,261	32.94	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	9.50	Call			2,516.00000	2,485	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			465.00000	461	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,715.00000	1,696	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,263.00000	1,272	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,678.00000	1,660	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,327.00000	1,336	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,569.00000	1,550	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,517.00000	1,526	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,534.00000	1,516	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,582.00000	1,592	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			1,000.00000	989	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,148.00000	3,165	34.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,622.00000	2,591	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			421.00000	417	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,811.00000	1,791	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,110.00000	1,117	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,623.00000	1,604	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,421.00000	1,430	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,587.00000	1,568	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,485.00000	1,494	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			1,027.00000	1,016	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,025.00000	3,042	34.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,695.00000	2,664	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			393.00000	390	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,852.00000	1,832	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,051.00000	1,057	29.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,811.00000	1,791	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,110.00000	1,117	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,623.00000	1,604	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,421.00000	1,430	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			1,047.00000	1,035	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			2,945.00000	2,961	34.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,731.00000	2,700	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			379.00000	376	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,873.00000	1,852	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,022.00000	1,028	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,832.00000	1,811	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,080.00000	1,087	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,715.00000	1,696	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,263.00000	1,272	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			1,056.00000	1,045	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,905.00000	2,921	34.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,805.00000	2,774	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			354.00000	350	26.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,917.00000	1,895	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 15/03/2010 Currency Future	10.60	Put		965.00000	971	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		1,077.00000	1,065	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		2,825.00000	2,840	34.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		0.00000	1,499	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		0.00000	1,625	31.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		0.00000	1,466	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		0.00000	1,692	31.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		0.00000	1,434	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		0.00000	1,760	31.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		0.00000	942	35.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		0.00000	3,368	35.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.78990	15.16500		30.26	769,074.80	52	13,456.00
£ / R On 16/03/2009 Currency Future	15.15	Call		752.00000	607	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		737.00000	967	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		813.00000	657	30.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		648.00000	867	30.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		1,108.00000	877	28.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		393.00000	537	28.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call		1,491.00000	1,213	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put		226.00000	323	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call		1,529.00000	1,247	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put		214.00000	307	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		1,345.00000	1,081	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		280.00000	391	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		1,046.00000	832	29.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		431.00000	592	29.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		1,015.00000	811	29.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		450.00000	621	29.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		835.00000	674	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		620.00000	834	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		694.00000	553	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		829.00000	1,063	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		570.00000	434	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,055.00000	1,294	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		498.00000	376	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,183.00000	1,436	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		589.00000	450	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		1,024.00000	1,260	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		676.00000	535	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		861.00000	1,095	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		658.00000	517	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		893.00000	1,127	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		676.00000	535	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		861.00000	1,095	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.50	Call			625.00000	483	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			960.00000	1,193	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			694.00000	553	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			829.00000	1,063	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			609.00000	466	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			994.00000	1,226	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			433.00000	324	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,318.00000	1,584	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			551.00000	419	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,086.00000	1,329	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			589.00000	450	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,024.00000	1,260	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			515.00000	390	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,150.00000	1,400	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			389.00000	289	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,424.00000	1,699	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			404.00000	300	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,389.00000	1,660	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			481.00000	362	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,216.00000	1,472	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			433.00000	324	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,318.00000	1,584	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			362.00000	267	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,497.00000	1,777	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			336.00000	247	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,571.00000	1,857	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			336.00000	247	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,571.00000	1,857	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			465.00000	349	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,250.00000	1,509	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			312.00000	228	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,647.00000	1,938	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			238.00000	171	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,923.00000	2,231	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			257.00000	186	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,842.00000	2,146	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			179.00000	127	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,214.00000	2,537	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			139.00000	97	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,474.00000	2,807	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			86.00000	59	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,971.00000	3,319	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			49.00000	33	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,534.00000	3,893	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			42.00000	28	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.80	Put			3,677.00000	4,038	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			56.00000	38	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,391.00000	3,748	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			94.00000	64	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,879.00000	3,224	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			59.00000	40	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,344.00000	3,700	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			220.00000	157	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,005.00000	2,318	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			418.00000	312	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,353.00000	1,622	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			289.00000	210	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,724.00000	2,021	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			449.00000	336	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,284.00000	1,546	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			658.00000	517	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			893.00000	1,127	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			732.00000	592	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			767.00000	1,002	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			641.00000	500	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			926.00000	1,160	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			793.00000	640	31.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			678.00000	900	31.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			956.00000	771	29.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			491.00000	681	29.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			903.00000	730	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			538.00000	741	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			857.00000	692	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			592.00000	802	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			772.00000	623	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			707.00000	933	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			903.00000	730	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			538.00000	741	30.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			857.00000	692	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			592.00000	802	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			985.00000	790	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			470.00000	651	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			927.00000	750	30.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			512.00000	710	30.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			879.00000	711	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			564.00000	771	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			713.00000	572	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			798.00000	1,032	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			515.00000	390	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,150.00000	1,400	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.90	Call			481.00000	362	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,216.00000	1,472	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			793.00000	640	31.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			678.00000	900	31.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			752.00000	607	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			737.00000	967	31.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			609.00000	466	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			994.00000	1,226	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			533.00000	404	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,118.00000	1,364	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			498.00000	376	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,183.00000	1,436	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			570.00000	434	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,055.00000	1,294	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			389.00000	289	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,424.00000	1,699	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			362.00000	267	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,497.00000	1,777	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			268.00000	194	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,803.00000	2,104	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			449.00000	336	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,284.00000	1,546	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			418.00000	312	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,353.00000	1,622	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			289.00000	210	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,724.00000	2,021	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			247.00000	179	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,882.00000	2,189	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			375.00000	278	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,460.00000	1,738	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			349.00000	257	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,534.00000	1,817	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			324.00000	237	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,609.00000	1,898	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			300.00000	219	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,685.00000	1,979	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			278.00000	202	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,763.00000	2,062	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			481.00000	362	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,216.00000	1,472	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			203.00000	145	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,088.00000	2,405	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			187.00000	133	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,172.00000	2,493	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			172.00000	122	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.25	Put			2,257.00000	2,582	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			158.00000	111	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,343.00000	2,671	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			78.00000	53	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,063.00000	3,413	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			71.00000	48	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,156.00000	3,508	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			65.00000	44	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,250.00000	3,604	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			54.00000	36	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,439.00000	3,796	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			49.00000	33	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,534.00000	3,893	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			44.00000	29	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,629.00000	3,990	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			40.00000	27	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,725.00000	4,087	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			133.00000	93	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,518.00000	2,853	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			122.00000	85	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,607.00000	2,945	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			112.00000	78	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,697.00000	3,038	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			103.00000	71	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,788.00000	3,131	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			122.00000	85	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,607.00000	2,945	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			103.00000	71	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,788.00000	3,131	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			78.00000	53	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,063.00000	3,413	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			65.00000	44	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,250.00000	3,604	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			82.00000	56	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,017.00000	3,366	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			75.00000	51	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,110.00000	3,461	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			68.00000	46	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,203.00000	3,556	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			62.00000	42	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,297.00000	3,652	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			51.00000	34	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,486.00000	3,844	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			47.00000	31	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,582.00000	3,941	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.90	Call			38.00000	25	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,773.00000	4,135	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			59.00000	40	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,344.00000	3,700	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			40.00000	27	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,725.00000	4,087	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			37.00000	24	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,822.00000	4,184	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			33.00000	22	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,918.00000	4,282	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			30.00000	20	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,015.00000	4,380	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			27.00000	18	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,112.00000	4,478	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			54.00000	36	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,439.00000	3,796	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			37.00000	24	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,822.00000	4,184	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			33.00000	22	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,918.00000	4,282	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			128.00000	89	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,563.00000	2,899	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			117.00000	81	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,652.00000	2,991	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			107.00000	74	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,742.00000	3,084	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			98.00000	67	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,833.00000	3,178	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			90.00000	61	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,925.00000	3,271	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			195.00000	139	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,130.00000	2,449	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			165.00000	116	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,300.00000	2,626	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			152.00000	106	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,387.00000	2,717	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			247.00000	179	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,882.00000	2,189	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			229.00000	164	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,964.00000	2,274	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			211.00000	151	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,046.00000	2,361	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			195.00000	139	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,130.00000	2,449	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			128.00000	89	31.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.60	Put			2,563.00000	2,899	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			349.00000	257	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,534.00000	1,817	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			238.00000	171	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,923.00000	2,231	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			229.00000	164	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,964.00000	2,274	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			533.00000	404	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,118.00000	1,364	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			498.00000	376	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,183.00000	1,436	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			300.00000	219	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,685.00000	1,979	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			772.00000	623	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			707.00000	933	31.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			404.00000	300	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,389.00000	1,660	31.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			879.00000	711	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			564.00000	771	30.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			1,046.00000	832	29.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			431.00000	592	29.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			985.00000	790	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			470.00000	651	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,309.00000	1,050	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			294.00000	410	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			1,240.00000	989	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			325.00000	449	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			1,173.00000	930	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			358.00000	490	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			1,275.00000	1,019	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			310.00000	429	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,206.00000	959	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			341.00000	469	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			1,140.00000	901	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			375.00000	511	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			1,077.00000	854	29.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			412.00000	564	29.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,646.00000	1,353	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			181.00000	263	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,568.00000	1,282	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			203.00000	292	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,417.00000	1,146	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			252.00000	356	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,807.00000	1,501	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			142.00000	211	28.71	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	13.60	Call			1,726.00000	1,426	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			161.00000	236	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,568.00000	1,282	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			203.00000	292	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,206.00000	959	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			341.00000	469	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,849.00000	1,539	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			134.00000	200	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,766.00000	1,463	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			151.00000	223	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,686.00000	1,389	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			171.00000	249	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,607.00000	1,317	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			192.00000	277	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			1,454.00000	1,179	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			239.00000	339	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			1,381.00000	1,113	28.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			266.00000	373	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.06830		15.44370		29.18	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,126.00000	990	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,132.00000	1,372	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,205.00000	1,058	29.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,011.00000	1,240	29.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,446.00000	1,248	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			753.00000	929	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,814.00000	1,570	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			520.00000	652	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,781.00000	1,540	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			538.00000	672	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,847.00000	1,600	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			503.00000	632	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,686.00000	1,452	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			592.00000	734	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,390.00000	1,210	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			797.00000	992	28.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,224.00000	1,076	29.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			980.00000	1,207	29.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,088.00000	950	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,195.00000	1,432	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			966.00000	819	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,422.00000	1,650	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			869.00000	734	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,576.00000	1,816	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			986.00000	836	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,392.00000	1,618	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.65	Call			1,053.00000	911	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,259.00000	1,493	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,036.00000	892	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,292.00000	1,523	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,070.00000	930	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,227.00000	1,462	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,019.00000	873	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,325.00000	1,555	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,070.00000	930	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,227.00000	1,462	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			798.00000	671	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,704.00000	1,953	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			926.00000	784	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,482.00000	1,716	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			888.00000	750	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,544.00000	1,782	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			747.00000	627	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,803.00000	2,059	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,309.00000	1,151	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			865.00000	1,082	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			851.00000	718	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,607.00000	1,850	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			780.00000	656	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,737.00000	1,988	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			715.00000	599	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,871.00000	2,131	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			684.00000	572	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,940.00000	2,204	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			669.00000	559	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,975.00000	2,241	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			764.00000	642	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,770.00000	2,023	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			833.00000	702	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,639.00000	1,884	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			654.00000	546	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,010.00000	2,278	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			557.00000	463	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,263.00000	2,545	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			583.00000	486	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,190.00000	2,468	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			473.00000	391	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,529.00000	2,823	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			409.00000	337	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,765.00000	3,069	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			304.00000	249	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.40	Put			3,260.00000	3,580	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			223.00000	181	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,779.00000	4,113	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			206.00000	167	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,912.00000	4,249	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			248.00000	202	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,604.00000	3,933	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			312.00000	255	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,218.00000	3,537	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			328.00000	269	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,134.00000	3,450	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			254.00000	207	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,560.00000	3,889	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			532.00000	442	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,338.00000	2,623	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			815.00000	687	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,671.00000	1,918	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,002.00000	855	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,358.00000	1,586	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,164.00000	1,023	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,071.00000	1,305	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,418.00000	1,229	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			774.00000	960	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,363.00000	1,190	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			819.00000	1,022	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,263.00000	1,112	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			919.00000	1,144	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,184.00000	1,040	29.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,041.00000	1,272	29.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,145.00000	1,007	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,101.00000	1,338	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,107.00000	970	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,163.00000	1,402	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,418.00000	1,229	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			774.00000	960	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,363.00000	1,190	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			819.00000	1,022	28.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,184.00000	1,040	29.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,041.00000	1,272	29.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,145.00000	1,007	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,101.00000	1,338	29.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,283.00000	1,131	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			889.00000	1,113	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,243.00000	1,094	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			949.00000	1,176	29.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Call			1,088.00000	950	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,195.00000	1,432	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,002.00000	855	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,358.00000	1,586	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			966.00000	819	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,422.00000	1,650	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,336.00000	1,170	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			842.00000	1,052	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,283.00000	1,131	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			889.00000	1,113	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,243.00000	1,094	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			949.00000	1,176	29.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,053.00000	911	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,259.00000	1,493	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			851.00000	718	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,607.00000	1,850	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			966.00000	819	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,422.00000	1,650	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			888.00000	750	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,544.00000	1,782	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			946.00000	801	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,452.00000	1,683	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			907.00000	767	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,513.00000	1,749	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			780.00000	656	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,737.00000	1,988	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			926.00000	784	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,482.00000	1,716	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			815.00000	687	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,671.00000	1,918	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			715.00000	599	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,871.00000	2,131	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			654.00000	546	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,010.00000	2,278	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			684.00000	572	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,940.00000	2,204	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			625.00000	521	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,081.00000	2,353	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			597.00000	498	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,153.00000	2,429	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			625.00000	521	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,081.00000	2,353	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			570.00000	474	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,226.00000	2,506	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			731.00000	613	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.55	Put			1,837.00000	2,095	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			699.00000	586	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,905.00000	2,167	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			639.00000	534	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,045.00000	2,316	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			611.00000	509	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,117.00000	2,391	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			869.00000	734	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,576.00000	1,816	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			798.00000	671	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,704.00000	1,953	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			639.00000	534	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,045.00000	2,316	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			507.00000	421	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,414.00000	2,702	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			484.00000	401	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,490.00000	2,783	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			461.00000	382	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,568.00000	2,863	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			440.00000	363	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,646.00000	2,945	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			296.00000	242	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,302.00000	3,624	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			281.00000	230	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,388.00000	3,712	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			267.00000	218	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,474.00000	3,800	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			241.00000	196	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,648.00000	3,978	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			229.00000	186	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,735.00000	4,068	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			217.00000	176	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,824.00000	4,158	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			399.00000	329	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,806.00000	3,111	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			380.00000	313	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,886.00000	3,194	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			362.00000	297	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,968.00000	3,279	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			344.00000	283	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,051.00000	3,364	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			380.00000	313	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,886.00000	3,194	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			344.00000	283	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,051.00000	3,364	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.45	Call			296.00000	242	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,302.00000	3,624	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			267.00000	218	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,474.00000	3,800	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			289.00000	236	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,345.00000	3,668	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			274.00000	224	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,431.00000	3,756	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			261.00000	213	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,517.00000	3,844	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			235.00000	191	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,691.00000	4,023	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			212.00000	172	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,868.00000	4,204	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			201.00000	163	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,957.00000	4,295	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			241.00000	196	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,648.00000	3,978	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			217.00000	176	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,824.00000	4,158	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			196.00000	158	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,002.00000	4,340	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			185.00000	150	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,092.00000	4,432	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			176.00000	142	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,182.00000	4,524	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			167.00000	135	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,273.00000	4,616	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			235.00000	191	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,691.00000	4,023	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			190.00000	154	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,047.00000	4,386	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			180.00000	146	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,137.00000	4,478	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			495.00000	411	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,452.00000	2,742	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			451.00000	372	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,607.00000	2,904	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			429.00000	354	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,686.00000	2,986	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			390.00000	321	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,846.00000	3,152	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			371.00000	305	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,927.00000	3,237	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			353.00000	290	30.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.10	Put			3,009.00000	3,322	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			336.00000	276	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,092.00000	3,407	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			570.00000	474	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,226.00000	2,506	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			544.00000	452	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,301.00000	2,584	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			519.00000	431	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,376.00000	2,663	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			495.00000	411	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,452.00000	2,742	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			390.00000	321	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,846.00000	3,152	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			699.00000	586	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,905.00000	2,167	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			557.00000	463	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,263.00000	2,545	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			583.00000	486	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,190.00000	2,468	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			507.00000	421	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,414.00000	2,702	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			461.00000	382	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,568.00000	2,863	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			764.00000	642	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,770.00000	2,023	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,164.00000	1,023	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,071.00000	1,305	29.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			986.00000	836	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,392.00000	1,618	30.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,654.00000	1,424	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			611.00000	756	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,593.00000	1,368	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			649.00000	800	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,533.00000	1,314	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			689.00000	846	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,475.00000	1,267	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			731.00000	899	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,263.00000	1,112	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			919.00000	1,144	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,623.00000	1,396	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			630.00000	778	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,563.00000	1,341	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			669.00000	823	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,504.00000	1,288	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			710.00000	869	28.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.95	Call			1,949.00000	1,693	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			455.00000	575	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,881.00000	1,631	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			487.00000	612	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,749.00000	1,510	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			555.00000	692	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			2,089.00000	1,823	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			395.00000	504	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			2,018.00000	1,757	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			424.00000	539	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,881.00000	1,631	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			487.00000	612	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,563.00000	1,341	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			669.00000	823	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			2,125.00000	1,856	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			381.00000	488	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			2,053.00000	1,790	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			409.00000	522	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,983.00000	1,725	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			439.00000	557	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,914.00000	1,662	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			471.00000	594	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,717.00000	1,481	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			573.00000	713	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,983.00000	1,725	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			439.00000	557	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,654.00000	1,424	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			611.00000	756	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,533.00000	1,314	28.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			689.00000	846	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.33580		15.71190		28.86	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,447.00000	1,312	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,435.00000	1,677	29.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,524.00000	1,380	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,312.00000	1,544	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,759.00000	1,570	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,047.00000	1,234	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			2,103.00000	1,881	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			791.00000	945	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			2,072.00000	1,853	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			810.00000	967	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			2,133.00000	1,909	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			771.00000	923	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,983.00000	1,771	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			871.00000	1,035	28.16	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	15.05	Call			1,732.00000	1,550	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,070.00000	1,265	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,706.00000	1,530	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,094.00000	1,294	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,410.00000	1,276	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,498.00000	1,740	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,954.00000	1,744	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			892.00000	1,058	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,897.00000	1,691	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			935.00000	1,105	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,841.00000	1,640	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			979.00000	1,154	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,786.00000	1,589	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,024.00000	1,203	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,679.00000	1,510	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,118.00000	1,324	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,628.00000	1,471	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,166.00000	1,386	28.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,583.00000	1,434	28.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,221.00000	1,448	28.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,544.00000	1,398	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,282.00000	1,512	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,925.00000	1,717	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			913.00000	1,082	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,869.00000	1,665	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			957.00000	1,129	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,813.00000	1,614	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,001.00000	1,178	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,654.00000	1,491	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,142.00000	1,355	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,603.00000	1,453	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,191.00000	1,417	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,564.00000	1,416	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,252.00000	1,480	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			2,227.00000	1,996	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			715.00000	860	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,164.00000	1,938	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			752.00000	902	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			2,042.00000	1,825	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			830.00000	989	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,355.00000	2,116	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			644.00000	780	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,290.00000	2,055	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			679.00000	819	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,164.00000	1,938	28.16	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	14.30	Put			752.00000	902	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,869.00000	1,665	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			957.00000	1,129	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,388.00000	2,146	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			626.00000	760	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			2,323.00000	2,085	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			661.00000	799	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			2,258.00000	2,025	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			696.00000	840	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			2,195.00000	1,967	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			733.00000	881	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			2,013.00000	1,798	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			851.00000	1,012	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,603.00000	1,453	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,191.00000	1,417	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,485.00000	1,346	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,373.00000	1,610	29.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,375.00000	1,236	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,563.00000	1,800	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			0.00000	1,416	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			0.00000	1,480	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	1,276	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			0.00000	1,740	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			0.00000	1,236	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			0.00000	1,800	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			0.00000	1,197	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			0.00000	1,861	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			0.00000	1,159	29.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			0.00000	1,924	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.40830		13.64940		32.64	281,574.30	21	4,589.00
€ / R On 16/03/2009 Currency Future	13.65	Call			730.00000	632	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			731.00000	873	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			858.00000	743	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			559.00000	685	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			792.00000	685	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			642.00000	777	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,009.00000	876	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			410.00000	518	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,221.00000	1,061	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			272.00000	353	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			882.00000	764	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			532.00000	655	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			813.00000	704	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			614.00000	745	32.83	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	13.55	Call			770.00000	667	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			671.00000	808	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			692.00000	599	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			793.00000	940	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			674.00000	583	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			825.00000	975	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			656.00000	568	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			857.00000	1,009	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			493.00000	427	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,244.00000	1,419	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			481.00000	417	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,282.00000	1,458	36.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			561.00000	485	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,061.00000	1,227	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			639.00000	553	34.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			890.00000	1,044	34.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			750.00000	649	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			701.00000	841	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			835.00000	723	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			586.00000	715	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			906.00000	785	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			507.00000	627	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			750.00000	649	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			701.00000	841	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			982.00000	852	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			433.00000	544	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			730.00000	632	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			731.00000	873	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			931.00000	807	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			481.00000	599	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,094.00000	951	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			344.00000	443	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,065.00000	926	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			365.00000	467	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			561.00000	485	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,061.00000	1,227	35.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			457.00000	397	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,358.00000	1,538	36.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			385.00000	335	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,636.00000	1,827	38.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			591.00000	511	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			991.00000	1,153	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			606.00000	524	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			957.00000	1,116	34.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,588.00000	1,396	29.08	0.00	0	200.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.20	Put			139.00000	188	29.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,123.00000	978	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			324.00000	419	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,361.00000	1,185	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			211.00000	277	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,668.00000	1,472	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			119.00000	163	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,668.00000	1,472	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			119.00000	163	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,709.00000	1,510	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			110.00000	152	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,628.00000	1,434	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			129.00000	175	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,472.00000	1,288	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			173.00000	230	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,510.00000	1,324	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			161.00000	215	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,397.00000	1,219	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			198.00000	261	29.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,840.00000	1,629	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			91.00000	121	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,549.00000	1,360	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			149.00000	201	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,753.00000	1,549	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			103.00000	141	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,202.00000	1,980	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			53.00000	71	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,110.00000	1,889	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			61.00000	81	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,019.00000	1,799	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			70.00000	91	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,929.00000	1,711	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	103	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,510.00000	1,324	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			161.00000	215	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,156.00000	1,934	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			57.00000	76	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,064.00000	1,844	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			65.00000	86	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,974.00000	1,755	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			74.00000	97	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,884.00000	1,670	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			85.00000	111	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,796.00000	1,589	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			97.00000	130	28.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Call			1,709.00000	1,510	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			110.00000	152	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,929.00000	1,711	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			80.00000	103	28.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,434.00000	1,253	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			185.00000	245	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,628.00000	1,434	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			129.00000	175	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,325.00000	1,152	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			226.00000	294	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,255.00000	1,090	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			256.00000	332	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,325.00000	1,152	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			226.00000	294	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,255.00000	1,090	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			256.00000	332	29.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,188.00000	1,033	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			289.00000	374	30.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,290.00000	1,120	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			240.00000	312	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,064.00000	1,844	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			65.00000	86	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,884.00000	1,670	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			85.00000	111	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,472.00000	1,288	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			173.00000	230	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,290.00000	1,120	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			240.00000	312	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,155.00000	1,005	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			306.00000	397	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			656.00000	568	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			857.00000	1,009	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			576.00000	498	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,026.00000	1,190	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,037.00000	901	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			387.00000	492	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,155.00000	1,005	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			306.00000	397	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			711.00000	615	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			761.00000	907	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			519.00000	449	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,170.00000	1,341	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			770.00000	667	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			671.00000	808	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,248.00000	2,025	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 16/03/2009 Currency Future	11.45	Put			49.00000	67	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			367.00000	320	38.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,718.00000	1,912	38.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			276.00000	240	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,226.00000	2,431	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			209.00000	182	42.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,760.00000	2,973	42.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			160.00000	133	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,310.00000	3,525	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,123.00000	978	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			324.00000	419	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			435.00000	378	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,436.00000	1,619	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			327.00000	283	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,927.00000	2,125	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			245.00000	213	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,446.00000	2,655	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			186.00000	162	43.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,987.00000	3,204	43.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			263.00000	229	40.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,314.00000	2,520	40.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			182.00000	159	43.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,033.00000	3,251	43.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			116.00000	95	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,767.00000	3,987	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			67.00000	54	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,518.00000	4,746	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,342.00000	2,118	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			42.00000	59	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			311.00000	270	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,012.00000	2,211	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			214.00000	186	42.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,714.00000	2,927	42.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			146.00000	120	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,447.00000	3,662	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			86.00000	69	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,186.00000	4,411	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,730.00000	2,495	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			30.00000	36	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			376.00000	327	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,677.00000	1,869	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			257.00000	224	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,358.00000	2,565	41.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			178.00000	155	43.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,079.00000	3,297	43.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.35	Call			112.00000	92	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,813.00000	4,033	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,074.00000	2,837	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	29	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,295.00000	2,071	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			46.00000	63	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			446.00000	387	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,397.00000	1,579	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			304.00000	263	39.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,054.00000	2,255	39.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			142.00000	117	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,492.00000	3,708	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,513.00000	3,279	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			13.00000	21	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,758.00000	3,522	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			8.00000	13	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,976.00000	2,739	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			26.00000	31	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			425.00000	369	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,475.00000	1,660	37.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			289.00000	251	40.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,140.00000	2,343	40.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			200.00000	174	42.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,850.00000	3,065	42.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,856.00000	3,619	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			7.00000	11	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,074.00000	2,837	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			25.00000	29	33.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			446.00000	387	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,397.00000	1,579	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,807.00000	3,570	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			7.00000	12	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,025.00000	2,788	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	30	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			296.00000	257	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,097.00000	2,299	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			204.00000	177	42.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,805.00000	3,019	42.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,955.00000	3,717	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			5.00000	9	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,173.00000	2,936	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			23.00000	27	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,389.00000	2,164	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			39.00000	56	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			469.00000	406	36.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.50	Put			1,320.00000	1,498	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			319.00000	276	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,969.00000	2,168	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			219.00000	190	42.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,669.00000	2,882	42.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,561.00000	3,327	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			12.00000	19	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,779.00000	2,544	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			30.00000	35	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			576.00000	498	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,026.00000	1,190	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,464.00000	3,231	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			15.00000	23	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,681.00000	2,446	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			31.00000	38	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			546.00000	473	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,097.00000	1,264	35.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			251.00000	218	41.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,402.00000	2,610	41.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			174.00000	152	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,125.00000	3,344	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,367.00000	3,133	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			17.00000	24	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,583.00000	2,351	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			33.00000	43	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			519.00000	449	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,170.00000	1,341	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			350.00000	304	38.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,801.00000	1,996	38.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			240.00000	208	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,490.00000	2,700	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			167.00000	142	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,217.00000	3,434	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,659.00000	3,424	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			10.00000	16	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,877.00000	2,641	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			28.00000	33	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,434.00000	1,253	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			185.00000	245	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			404.00000	351	37.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,555.00000	1,743	37.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			191.00000	166	42.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,941.00000	3,158	42.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,318.00000	3,083	35.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			19.00000	25	35.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.15	Call			2,534.00000	2,304	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			34.00000	46	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			506.00000	438	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,207.00000	1,380	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			342.00000	297	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,843.00000	2,039	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			234.00000	204	41.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,535.00000	2,745	41.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			163.00000	138	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,264.00000	3,479	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,222.00000	2,985	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			23.00000	27	34.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,436.00000	2,210	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			37.00000	52	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			224.00000	194	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,625.00000	2,836	41.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			156.00000	129	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,357.00000	3,571	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,270.00000	3,034	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			21.00000	26	34.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,485.00000	2,257	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			35.00000	49	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			334.00000	290	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,885.00000	2,082	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			229.00000	199	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,580.00000	2,791	41.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,561.00000	3,327	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			12.00000	19	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,610.00000	3,376	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			11.00000	17	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,828.00000	2,592	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			29.00000	34	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			395.00000	343	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,595.00000	1,785	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			269.00000	234	40.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,270.00000	2,476	40.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,415.00000	3,182	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			16.00000	23	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,632.00000	2,398	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			32.00000	40	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			533.00000	461	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,133.00000	1,303	35.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			359.00000	312	38.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,759.00000	1,954	38.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			245.00000	213	41.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.85	Put			2,446.00000	2,655	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			171.00000	147	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,171.00000	3,389	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			133.00000	109	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,583.00000	3,801	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,779.00000	2,544	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			30.00000	35	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			882.00000	764	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			532.00000	655	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			156.00000	129	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,357.00000	3,571	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			92.00000	74	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,092.00000	4,316	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			95.00000	77	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,045.00000	4,269	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,025.00000	2,788	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			26.00000	30	32.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,248.00000	2,025	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			49.00000	67	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,009.00000	876	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			410.00000	518	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			296.00000	257	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,097.00000	2,299	40.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			137.00000	113	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,538.00000	3,754	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			3,124.00000	2,887	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			24.00000	28	33.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,342.00000	2,118	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			42.00000	59	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			311.00000	270	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,012.00000	2,211	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			214.00000	186	42.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,714.00000	2,927	42.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			4,153.00000	3,914	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			3.00000	6	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,367.00000	3,133	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			17.00000	24	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,840.00000	1,629	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			91.00000	121	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			240.00000	208	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,490.00000	2,700	41.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.65150		13.88610		30.80	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,080.00000	984	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,094.00000	1,233	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,201.00000	1,094	30.69	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 12/06/2009 Currency Future	13.60	Put			915.00000	1,042	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,159.00000	1,055	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			973.00000	1,104	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,347.00000	1,212	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			761.00000	860	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,550.00000	1,396	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			614.00000	695	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,220.00000	1,113	30.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			884.00000	1,012	30.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,159.00000	1,055	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			973.00000	1,104	30.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,119.00000	1,019	31.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,033.00000	1,168	31.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,062.00000	967	31.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,125.00000	1,266	31.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,043.00000	951	31.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,157.00000	1,299	31.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,008.00000	915	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,222.00000	1,363	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			809.00000	716	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,573.00000	1,714	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			791.00000	700	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,605.00000	1,748	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			922.00000	819	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,386.00000	1,518	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			991.00000	895	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,255.00000	1,393	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,099.00000	1,001	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,063.00000	1,200	31.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,201.00000	1,094	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			915.00000	1,042	30.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,220.00000	1,113	30.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			884.00000	1,012	30.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,180.00000	1,074	30.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			944.00000	1,073	30.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,266.00000	1,154	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			830.00000	953	30.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,240.00000	1,133	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			854.00000	982	30.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,347.00000	1,212	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			761.00000	860	29.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,320.00000	1,192	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			784.00000	891	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,293.00000	1,173	30.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			807.00000	921	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			1,119.00000	1,019	31.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,033.00000	1,168	31.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,293.00000	1,173	30.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			807.00000	921	30.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,432.00000	1,285	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			696.00000	784	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,375.00000	1,232	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			739.00000	830	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,008.00000	915	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,222.00000	1,363	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			864.00000	766	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,478.00000	1,615	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			723.00000	638	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,737.00000	1,886	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			630.00000	554	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,944.00000	2,102	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			942.00000	838	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,355.00000	1,486	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			974.00000	876	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,288.00000	1,424	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,581.00000	1,425	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			595.00000	674	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,461.00000	1,312	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			675.00000	761	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,675.00000	1,514	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			539.00000	613	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,978.00000	1,802	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			392.00000	450	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,943.00000	1,768	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			407.00000	467	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,013.00000	1,836	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			377.00000	434	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,943.00000	1,768	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			407.00000	467	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,806.00000	1,638	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			470.00000	537	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,839.00000	1,670	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			453.00000	519	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,740.00000	1,575	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			503.00000	574	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,159.00000	1,975	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			323.00000	374	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,873.00000	1,702	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			437.00000	501	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,049.00000	1,870	29.66	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	12.20	Put			363.00000	419	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,122.00000	1,940	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			336.00000	388	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,085.00000	1,905	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			349.00000	403	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,427.00000	2,234	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			241.00000	282	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,349.00000	2,158	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			263.00000	307	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,272.00000	2,084	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			286.00000	332	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,196.00000	2,011	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			310.00000	360	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,908.00000	1,735	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			422.00000	484	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,388.00000	2,196	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			252.00000	294	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,310.00000	2,121	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			274.00000	319	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,234.00000	2,047	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			298.00000	346	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,806.00000	1,638	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			470.00000	537	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,122.00000	1,940	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			336.00000	388	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,772.00000	1,606	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			486.00000	555	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,707.00000	1,544	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			521.00000	593	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,159.00000	1,975	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			323.00000	374	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,085.00000	1,905	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			349.00000	403	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,612.00000	1,454	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			576.00000	653	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,467.00000	2,272	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			231.00000	271	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,310.00000	2,121	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			274.00000	319	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,740.00000	1,575	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			503.00000	574	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,490.00000	1,340	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			654.00000	738	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,612.00000	1,454	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			576.00000	653	29.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.60	Call			1,772.00000	1,606	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			486.00000	555	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,643.00000	1,484	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			557.00000	633	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,978.00000	1,802	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			392.00000	450	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,908.00000	1,735	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			422.00000	484	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,643.00000	1,484	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			557.00000	633	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,581.00000	1,425	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			595.00000	674	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,520.00000	1,368	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			634.00000	716	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,490.00000	1,340	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			654.00000	738	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,139.00000	1,037	31.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,003.00000	1,136	31.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,403.00000	1,258	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			717.00000	807	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,080.00000	984	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,094.00000	1,233	31.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			958.00000	857	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,322.00000	1,455	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			883.00000	784	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,447.00000	1,582	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			845.00000	749	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,509.00000	1,648	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			774.00000	684	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,637.00000	1,782	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			740.00000	653	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,704.00000	1,851	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			707.00000	623	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,771.00000	1,922	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			676.00000	594	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,839.00000	1,993	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			902.00000	801	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,416.00000	1,550	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			827.00000	732	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,541.00000	1,681	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			942.00000	838	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,355.00000	1,486	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			902.00000	801	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,416.00000	1,550	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			827.00000	732	31.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.60	Put		1,541.00000	1,681	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		756.00000	668	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,670.00000	1,817	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		691.00000	609	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		1,805.00000	1,957	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		660.00000	581	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		1,874.00000	2,029	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		602.00000	528	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,016.00000	2,176	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		574.00000	503	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,088.00000	2,251	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		548.00000	479	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,162.00000	2,327	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		522.00000	456	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,236.00000	2,404	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		756.00000	668	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,670.00000	1,817	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		723.00000	638	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,737.00000	1,886	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		602.00000	528	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,016.00000	2,176	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		1,025.00000	935	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,189.00000	1,333	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		1,461.00000	1,312	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		675.00000	761	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		1,025.00000	935	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,189.00000	1,333	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		991.00000	895	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,255.00000	1,393	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,180.00000	1,074	30.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		944.00000	1,073	30.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,432.00000	1,285	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		696.00000	784	29.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		974.00000	876	31.75	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,288.00000	1,424	31.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.88100	14.11550		29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,386.00000	1,272	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,370.00000	1,491	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,503.00000	1,380	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		1,188.00000	1,299	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,463.00000	1,343	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,247.00000	1,362	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call		1,648.00000	1,499	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		1,033.00000	1,118	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,868.00000	1,708	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.10	Put			853.00000	927	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,545.00000	1,419	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,130.00000	1,238	29.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,463.00000	1,343	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,247.00000	1,362	29.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,424.00000	1,307	30.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,308.00000	1,426	30.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,349.00000	1,238	30.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,434.00000	1,557	30.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			1,111.00000	1,000	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,846.00000	1,969	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,503.00000	1,380	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,188.00000	1,299	29.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,386.00000	1,272	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,370.00000	1,491	30.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,314.00000	1,206	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,499.00000	1,625	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,280.00000	1,166	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,565.00000	1,685	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,247.00000	1,127	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,632.00000	1,746	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,207.00000	1,089	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,692.00000	1,808	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,596.00000	1,459	29.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,081.00000	1,178	29.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,314.00000	1,206	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,499.00000	1,625	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,280.00000	1,166	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,565.00000	1,685	30.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,812.00000	1,654	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			896.00000	973	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,756.00000	1,601	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			940.00000	1,020	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,701.00000	1,549	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			986.00000	1,068	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			2,109.00000	1,938	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			693.00000	757	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			2,047.00000	1,879	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			731.00000	798	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,986.00000	1,821	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			771.00000	840	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,927.00000	1,764	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			811.00000	883	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,756.00000	1,601	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			940.00000	1,020	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.60	Call			1,596.00000	1,459	29.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,081.00000	1,178	29.38	0.00	0	0.00
ALBI On 05/02/2009 Index Future			297.20300		296.35700		0.00	0.00	0	598.00
ALBI On 07/05/2009 Index Future			305.35500		304.48600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			312.25300		311.58100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.04900		123.85000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.43000		127.22400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.52800		130.31400		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			298.68050		297.87150		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			306.82150		305.98800		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			314.27900		313.42000		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.77900		336.77900		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.65600		346.65600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.38200		9.39800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.65900		8.66300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.74800		7.76400		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.47700		8.48400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.58500		8.59300		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.36800		8.38300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.54900		8.56700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.40800		11.40000		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.83300		10.92400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.23000		9.25000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.83000		7.83800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.50300		7.51400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.28100		8.30500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.91100		7.92400		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
JN02 On 06/08/2009 jNote			7.76100		7.77400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.30300		8.31500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.14900		8.15600		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.09300		8.09900		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.21700		8.23500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.10500		8.12200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.04800		8.06700		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.51500		11.51700		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.42200		11.42200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.41500		11.40900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.42500		11.42000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.21700		11.20900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.94400		10.93400		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			288.93700		287.96100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			296.81200		295.80700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			304.02600		302.99200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.40700		7.45300		3.00	0.00	0	6,914.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,772.00000	3,842	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			6.79000		6.84700		0.00	0.00	0	2,500.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,301.00000	3,360	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			254.00000	239	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.15800		6.23100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,303.00000	4,360	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			685.00000	665	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,495.00000	4,553	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			627.00000	608	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.24100		0.00000		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			0.00000	2,495	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			0.00000	1,472	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.55000		7.59800		11.95	13,595,480.00	100	16,449.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,262.00000	4,486	12.03	2,243,000,000.00	500	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			384.00000	317	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			6,839.00000	7,109	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			89.00000	68	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,566.00000	13,857	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1.00000	0	12.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	9.25	Call			9,553.00000	9,840	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			16.00000	11	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			10,906.00000	11,196	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			6.00000	4	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.39400		7.44600		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			2,958.00000	3,087	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,123.00000	3,944	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,371.00000	1,442	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,121.00000	6,885	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,522.00000	9,776	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			742.00000	688	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.28900		7.34400		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,379.00000	10,690	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			30.00000	25	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.19400		0.00000		0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			0.00000	3,290	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			0.00000	1,603	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.62000		7.66900		24.97	0.00	0	9,161.00
R186 On 05/02/2009 Bond Future	9.25	Call			16,525.00000	17,076	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			59.00000	42	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.52200		7.57300		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			9,839.00000	10,188	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,026.00000	4,781	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			2,625.00000	2,756	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			16,004.00000	15,542	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			17,054.00000	17,522	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,970.00000	1,845	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.46400		7.51600		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			19,739.00000	20,183	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,115.00000	3,955	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.46800		0.00000		0.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			0.00000	2,576	0.00	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Put			0.00000	2,207	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.42100		11.41400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			517.00000	506	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			551.00000	540	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.74300		11.73100		0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			29.00000	27	0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			246.00000	247	0.45	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.61100		7.65900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,301.00000	7,532	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
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			7.41000		7.46100		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,979.00000	8,217	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			3.00000	2	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.28100		7.33600		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,275.00000	8,521	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			23.00000	19	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.27200		0.00000		0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			0.00000	2,494	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			0.00000	1,504	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.67600		7.72500		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			9,094.00000	9,405	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			7.53000		7.58100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,420.00000	8,740	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1.00000	1	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.43900		7.49300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			10,150.00000	10,482	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			5.00000	4	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.43700		0.00000		0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			0.00000	2,097	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			0.00000	1,717	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.68100		7.72900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			9,822.00000	10,154	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			7.55000		7.60100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,032.00000	9,382	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1.00000	0	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.47200		7.52500		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			10,871.00000	11,230	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			2.00000	1	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.47000		0.00000		0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			0.00000	2,014	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			0.00000	1,814	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.63500		7.67300		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,106.00000	6,259	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			7.41200		7.45300		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,830.00000	5,987	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			19.00000	16	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.26600		7.31000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 06/08/2009 Bond Future	9.25	Call			6,989.00000	7,148	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			41.00000	36	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.24600		0.00000		0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			0.00000	2,333	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			0.00000	1,431	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.71500		7.76400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			9,834.00000	10,183	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			7.59900		7.64900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,975.00000	9,330	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.52900		7.58200		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			10,837.00000	11,209	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1.00000	1	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.52800		0.00000		0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			0.00000	1,709	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			0.00000	1,903	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.75100		7.79400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			6,675.00000	6,991	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			7.64000		7.68500		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,398.00000	7,729	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1.00000	1	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.58000		7.62700		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			10,906.00000	11,249	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1.00000	0	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.58000		0.00000		0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			0.00000	2,365	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			0.00000	1,147	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.25500		7.30400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			15,384.00000	15,906	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			7.17500		7.22500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			16,200.00000	16,738	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			7.12500		7.17600		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			14,723.00000	15,276	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			7.12200		0.00000		0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			0.00000	2,391	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			0.00000	1,016	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 05/02/2009 Index Future			294.89600		294.09400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			302.93300		302.10700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			310.29600		309.44500		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.76520		6.96460		28.47	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			331.00000	255	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			316.00000	440	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			351.00000	270	29.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			286.00000	405	29.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			331.00000	255	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			316.00000	440	30.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			372.00000	287	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			257.00000	372	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			395.00000	305	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			230.00000	339	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			446.00000	344	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			182.00000	278	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			506.00000	388	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			141.00000	222	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			475.00000	365	27.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			160.00000	249	27.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			446.00000	344	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			182.00000	278	28.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			395.00000	305	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			230.00000	339	28.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			311.00000	241	30.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			347.00000	475	30.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			293.00000	227	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			379.00000	512	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			420.00000	324	28.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			205.00000	309	28.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			506.00000	388	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			141.00000	222	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			574.00000	439	26.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			109.00000	174	26.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			351.00000	270	29.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			286.00000	405	29.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			130.00000	88	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			815.00000	973	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			100.00000	67	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			936.00000	1,102	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			165.00000	115	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			701.00000	850	31.81	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	7.30	Call			220.00000	160	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			556.00000	695	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			261.00000	203	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			446.00000	588	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			277.00000	215	31.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			412.00000	550	31.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			611.00000	468	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			96.00000	153	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			688.00000	532	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			73.00000	116	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			770.00000	605	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			55.00000	90	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			538.00000	412	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			123.00000	197	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			728.00000	568	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			64.00000	103	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			538.00000	412	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			123.00000	197	26.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			649.00000	499	25.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			84.00000	134	25.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			611.00000	468	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			96.00000	153	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			293.00000	227	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			379.00000	512	30.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			812.00000	643	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			47.00000	78	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			649.00000	499	25.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			84.00000	134	25.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			261.00000	203	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			446.00000	588	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			246.00000	188	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			482.00000	623	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			220.00000	160	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			556.00000	695	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			193.00000	136	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			629.00000	771	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			233.00000	174	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			518.00000	658	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			209.00000	148	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			594.00000	733	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			475.00000	365	27.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			160.00000	249	27.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			899.00000	724	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			34.00000	58	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			812.00000	643	25.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			47.00000	78	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,081.00000	896	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			17.00000	31	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			989.00000	808	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			24.00000	43	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,035.00000	851	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			20.00000	36	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			943.00000	765	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			29.00000	50	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			855.00000	683	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			40.00000	68	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			855.00000	683	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			40.00000	68	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			246.00000	188	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			482.00000	623	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			193.00000	136	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			629.00000	771	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			179.00000	125	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			664.00000	810	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			153.00000	105	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			738.00000	890	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			141.00000	96	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			776.00000	931	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			119.00000	81	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			855.00000	1,015	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			84.00000	56	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,020.00000	1,190	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			84.00000	56	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,020.00000	1,190	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			70.00000	46	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,106.00000	1,281	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			59.00000	38	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,194.00000	1,372	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			48.00000	31	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,284.00000	1,466	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			109.00000	74	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			895.00000	1,058	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			92.00000	61	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			977.00000	1,146	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			77.00000	51	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,062.00000	1,235	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			64.00000	42	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,150.00000	1,326	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			277.00000	215	31.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			412.00000	550	31.39	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			6.86740	7.06250		27.54	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		493.00000	422	28.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		480.00000	605	28.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		512.00000	438	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		450.00000	571	28.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		532.00000	455	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		420.00000	538	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		551.00000	473	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		389.00000	505	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		593.00000	510	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		331.00000	443	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		641.00000	550	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		279.00000	382	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		616.00000	530	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		304.00000	413	26.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		593.00000	510	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		331.00000	443	27.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		551.00000	473	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		389.00000	505	27.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		474.00000	407	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		512.00000	639	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		457.00000	392	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		544.00000	675	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		493.00000	422	28.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		480.00000	605	28.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		571.00000	491	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		359.00000	474	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		571.00000	491	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		359.00000	474	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		532.00000	455	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		420.00000	538	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		641.00000	550	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		279.00000	382	26.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		699.00000	592	25.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		236.00000	325	25.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		457.00000	392	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		544.00000	675	29.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		260.00000	209	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		998.00000	1,141	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		235.00000	188	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,072.00000	1,220	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		318.00000	258	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		856.00000	990	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		381.00000	315	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		719.00000	848	29.67	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	7.25	Call			424.00000	365	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			612.00000	748	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			440.00000	378	29.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			578.00000	711	29.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			731.00000	616	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			219.00000	298	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			798.00000	667	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			186.00000	250	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			833.00000	699	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			171.00000	232	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			667.00000	570	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			255.00000	353	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			833.00000	699	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			171.00000	232	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			667.00000	570	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			255.00000	353	26.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			764.00000	641	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			202.00000	274	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			906.00000	765	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			143.00000	197	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			440.00000	378	29.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			578.00000	711	29.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			409.00000	348	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			647.00000	780	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			381.00000	315	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			719.00000	848	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			351.00000	285	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			788.00000	918	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			395.00000	331	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			682.00000	814	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			368.00000	300	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			755.00000	883	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			982.00000	834	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			119.00000	167	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,142.00000	983	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			80.00000	115	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,060.00000	907	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			98.00000	139	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			982.00000	834	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			119.00000	167	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			906.00000	765	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			143.00000	197	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,101.00000	944	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			88.00000	127	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,021.00000	870	25.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Put		108.00000	153	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		943.00000	799	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		131.00000	182	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		869.00000	731	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		157.00000	214	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		1,021.00000	870	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		108.00000	153	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		334.00000	271	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		822.00000	954	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		303.00000	245	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		890.00000	1,027	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		409.00000	348	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		647.00000	780	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		288.00000	232	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		925.00000	1,065	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		288.00000	232	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		925.00000	1,065	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		260.00000	209	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		998.00000	1,141	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		235.00000	188	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,072.00000	1,220	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		211.00000	168	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,149.00000	1,301	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		190.00000	151	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,227.00000	1,383	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		170.00000	135	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,308.00000	1,467	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		153.00000	120	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,390.00000	1,553	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		170.00000	135	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,308.00000	1,467	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		334.00000	271	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		822.00000	954	29.67	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		798.00000	667	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		186.00000	250	25.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		731.00000	616	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		219.00000	298	25.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.95810	7.15460		27.31	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		625.00000	554	28.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		620.00000	746	28.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		643.00000	570	27.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		589.00000	712	27.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		643.00000	570	27.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		589.00000	712	27.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		663.00000	587	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.05	Put			558.00000	679	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			682.00000	604	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			527.00000	646	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			740.00000	661	26.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			435.00000	552	26.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			783.00000	698	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			378.00000	490	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			720.00000	641	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			466.00000	583	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			936.00000	810	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			281.00000	352	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			872.00000	758	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			318.00000	400	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			812.00000	717	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			357.00000	459	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			761.00000	679	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			406.00000	521	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			607.00000	539	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			652.00000	781	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			573.00000	510	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			719.00000	852	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			968.00000	840	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			264.00000	332	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			904.00000	781	25.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			299.00000	373	25.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			842.00000	737	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			337.00000	429	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			701.00000	622	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			497.00000	614	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			625.00000	554	28.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			620.00000	746	28.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			590.00000	524	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			685.00000	816	28.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			1,036.00000	902	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			231.00000	294	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			968.00000	840	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			264.00000	332	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			842.00000	737	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			337.00000	429	25.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			701.00000	622	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			497.00000	614	27.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			761.00000	679	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			406.00000	521	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			573.00000	510	28.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			719.00000	852	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
ZAAD On 14/09/2009 Currency Future	7.40	Call		542.00000	479	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		788.00000	921	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		812.00000	717	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		357.00000	459	26.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		720.00000	641	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		466.00000	583	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		607.00000	539	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		652.00000	781	28.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		542.00000	479	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		788.00000	921	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		513.00000	444	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		859.00000	986	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		0.00000	587	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		0.00000	679	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		0.00000	496	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		0.00000	888	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		0.00000	461	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		0.00000	953	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		0.00000	428	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		0.00000	1,020	28.98	0.00	0	0.00

Total for Derivatives:							3,193,441,340.60	21,964	365,128.00
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Grand Total:							3,193,441,340.60	21,964	365,128.00
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