

Daily MTM Report

Daily summary for 19/01/2009

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			128.00001		18.40000			0.00	0	0.00
CGR3 On 23/04/2009 Bond			18.40800		18.13260			0.00	0	0.00
R153 On 31/08/2010 Bond			7.44500		7.38000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.68000		7.60000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.94000		7.84000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.33300		11.34900			0.00	0	0.00
R201 On 21/12/2014 Bond			7.75000		7.67000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.90000		7.82000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.92000		7.83500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.78000		7.70000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.02000		7.91500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Bond				8.10700	8.01200			0.00	0	0.00
R209 On 31/03/2036 Bond				7.64000	7.61000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.26470		10.12520		30.97	47,238,149.40	4,602	169,928.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			473.00000	545	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			498.00000	430	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			334.00000	383	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			809.00000	719	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			437.00000	503	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			562.00000	489	30.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			652.00000	748	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			277.00000	233	28.39	0.00	0	1,550.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			404.00000	465	31.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			629.00000	550	31.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			473.00000	545	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			498.00000	430	30.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			455.00000	524	30.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			530.00000	459	30.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			250.00000	286	34.99	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,125.00000	1,021	34.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			577.00000	663	29.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			352.00000	298	29.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			601.00000	690	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			325.00000	275	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			744.00000	850	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			219.00000	185	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			813.00000	923	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			187.00000	158	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			778.00000	886	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			203.00000	171	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			744.00000	850	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			219.00000	185	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			711.00000	815	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			236.00000	201	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			601.00000	690	28.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			325.00000	275	28.83	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	10.00	Call			533.00000	612	29.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			408.00000	347	29.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			513.00000	588	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			437.00000	373	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			389.00000	447	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			664.00000	583	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			420.00000	484	31.22	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			595.00000	519	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			404.00000	465	31.48	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			629.00000	550	31.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			374.00000	430	32.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			699.00000	616	32.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			389.00000	447	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			664.00000	583	31.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			334.00000	383	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			809.00000	719	32.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			347.00000	398	32.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			772.00000	684	32.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			310.00000	356	33.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			885.00000	791	33.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			360.00000	414	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			735.00000	649	32.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			513.00000	588	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			437.00000	373	29.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			278.00000	318	34.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,003.00000	904	34.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			259.00000	296	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,084.00000	981	34.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			322.00000	369	33.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			847.00000	755	33.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			299.00000	343	33.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			924.00000	828	33.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			455.00000	524	30.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			530.00000	459	30.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			420.00000	484	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			595.00000	519	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			226.00000	266	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,201.00000	1,101	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			165.00000	199	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,439.00000	1,335	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			156.00000	189	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,481.00000	1,375	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			132.00000	162	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,607.00000	1,497	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,229.00000	2,368	28.39	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	7.90	Put			4.00000	3	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			959.00000	1,076	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			134.00000	112	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			679.00000	781	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			254.00000	216	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			884.00000	998	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			159.00000	133	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,037.00000	1,157	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			112.00000	93	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,419.00000	1,550	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			44.00000	36	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,375.00000	1,505	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			50.00000	40	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,556.00000	1,689	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			31.00000	25	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,556.00000	1,689	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			31.00000	25	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,603.00000	1,737	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			27.00000	22	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,744.00000	1,879	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			18.00000	15	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,696.00000	1,831	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			21.00000	17	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,649.00000	1,784	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			24.00000	19	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,839.00000	1,976	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			14.00000	11	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,603.00000	1,737	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			27.00000	22	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,082.00000	2,220	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			7.00000	5	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,984.00000	2,122	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			9.00000	7	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,887.00000	2,024	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			12.00000	10	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,791.00000	1,927	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			16.00000	13	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,510.00000	1,643	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			35.00000	28	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,331.00000	1,460	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			55.00000	45	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,791.00000	1,927	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			16.00000	13	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,696.00000	1,831	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			21.00000	17	28.39	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	8.85	Call			1,331.00000	1,460	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			55.00000	45	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,244.00000	1,371	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			68.00000	56	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,131.00000	2,269	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			6.00000	4	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,033.00000	2,171	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			8.00000	6	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,936.00000	2,073	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			10.00000	8	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,465.00000	1,596	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			39.00000	32	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,033.00000	2,171	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			8.00000	6	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,936.00000	2,073	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			10.00000	8	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,465.00000	1,596	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			39.00000	32	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,375.00000	1,505	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			50.00000	40	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,287.00000	1,415	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			62.00000	50	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,082.00000	2,220	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			7.00000	5	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,984.00000	2,122	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			9.00000	7	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,510.00000	1,643	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			35.00000	28	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,839.00000	1,976	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			14.00000	11	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,201.00000	1,327	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			76.00000	62	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,118.00000	1,241	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			93.00000	76	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,037.00000	1,157	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			112.00000	93	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,118.00000	1,241	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			93.00000	76	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			884.00000	998	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			159.00000	133	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			679.00000	781	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			254.00000	216	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,287.00000	1,415	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			62.00000	50	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			959.00000	1,076	28.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.30	Put			134.00000	112	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			625.00000	718	28.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			300.00000	254	28.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			625.00000	718	28.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			300.00000	254	28.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			577.00000	663	29.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			352.00000	298	29.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			493.00000	566	30.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			468.00000	401	30.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			921.00000	1,037	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			146.00000	122	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			848.00000	960	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			173.00000	145	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			555.00000	636	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			379.00000	322	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			347.00000	398	32.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			772.00000	684	32.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			322.00000	369	33.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			847.00000	755	33.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			238.00000	276	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,163.00000	1,061	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			215.00000	257	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,240.00000	1,142	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			288.00000	330	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			963.00000	865	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			269.00000	307	34.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,043.00000	942	34.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			288.00000	330	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			963.00000	865	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			204.00000	244	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,279.00000	1,180	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			183.00000	221	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,358.00000	1,256	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			183.00000	221	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,358.00000	1,256	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			148.00000	180	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,522.00000	1,415	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			118.00000	145	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,693.00000	1,580	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			105.00000	130	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,780.00000	1,665	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			94.00000	116	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,868.00000	1,752	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			83.00000	104	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,958.00000	1,839	35.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.05	Call			238.00000	276	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,163.00000	1,061	35.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			215.00000	257	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,240.00000	1,142	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			193.00000	232	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,318.00000	1,218	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			174.00000	210	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,399.00000	1,295	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			140.00000	170	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,564.00000	1,456	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			125.00000	153	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,650.00000	1,538	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			111.00000	137	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,736.00000	1,623	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			99.00000	123	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,824.00000	1,708	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			105.00000	130	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,780.00000	1,665	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			493.00000	566	30.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			468.00000	401	30.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			269.00000	307	34.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,043.00000	942	34.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			226.00000	266	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,201.00000	1,101	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			278.00000	318	34.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,003.00000	904	34.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			555.00000	636	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			379.00000	322	29.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			778.00000	886	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			203.00000	171	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			998.00000	1,116	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			123.00000	102	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			848.00000	960	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			173.00000	145	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,077.00000	1,199	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			102.00000	84	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			921.00000	1,037	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			146.00000	122	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.45960		10.31550		30.13	522,980.00	50	4,724.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			776.00000	852	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			760.00000	693	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			721.00000	793	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			856.00000	783	30.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			688.00000	756	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			922.00000	846	30.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.35	Call			757.00000	832	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			792.00000	723	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			739.00000	812	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			823.00000	753	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			854.00000	934	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			638.00000	575	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			894.00000	984	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			578.00000	525	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,023.00000	1,132	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			458.00000	422	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,053.00000	1,163	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			438.00000	404	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			994.00000	1,101	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			479.00000	442	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			965.00000	1,071	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			500.00000	462	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			874.00000	956	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			608.00000	547	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			874.00000	956	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			608.00000	547	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			834.00000	913	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			669.00000	603	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			815.00000	893	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			700.00000	633	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			757.00000	832	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			792.00000	723	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			671.00000	738	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			956.00000	878	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			671.00000	738	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			956.00000	878	30.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			704.00000	774	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			889.00000	814	30.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			656.00000	721	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			990.00000	911	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			688.00000	756	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			922.00000	846	30.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			603.00000	672	31.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,087.00000	1,012	31.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			641.00000	704	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,025.00000	944	30.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			567.00000	637	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,151.00000	1,078	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			795.00000	873	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			730.00000	663	29.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			516.00000	582	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,250.00000	1,173	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			484.00000	548	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,319.00000	1,238	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			585.00000	656	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,119.00000	1,047	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			603.00000	672	31.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,087.00000	1,012	31.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			549.00000	618	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,184.00000	1,109	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			739.00000	812	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			823.00000	753	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			425.00000	484	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,460.00000	1,374	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			348.00000	399	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,683.00000	1,590	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			336.00000	387	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,721.00000	1,627	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			304.00000	350	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,838.00000	1,741	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			469.00000	531	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,353.00000	1,272	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			585.00000	656	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,119.00000	1,047	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			915.00000	1,013	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			550.00000	503	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,178.00000	1,293	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			363.00000	334	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			937.00000	1,042	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			522.00000	482	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,115.00000	1,227	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			399.00000	368	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			994.00000	1,101	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			479.00000	442	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,244.00000	1,362	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			329.00000	302	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,567.00000	1,694	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			201.00000	184	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,567.00000	1,694	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			201.00000	184	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,684.00000	1,813	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			168.00000	154	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,723.00000	1,854	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			158.00000	144	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,764.00000	1,895	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			148.00000	135	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,846.00000	1,978	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			130.00000	119	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,804.00000	1,936	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			139.00000	127	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,971.00000	2,106	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	97	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,804.00000	1,936	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			139.00000	127	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,644.00000	1,773	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			179.00000	163	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,145.00000	2,282	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			79.00000	72	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,057.00000	2,193	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			92.00000	84	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,887.00000	2,021	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			122.00000	111	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,492.00000	1,617	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			226.00000	207	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,418.00000	1,541	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			253.00000	232	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,101.00000	2,237	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			85.00000	78	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,014.00000	2,150	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			99.00000	90	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,929.00000	2,063	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			114.00000	104	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,605.00000	1,733	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			190.00000	174	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,529.00000	1,655	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			213.00000	196	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,455.00000	1,579	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			239.00000	219	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,323.00000	2,462	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			58.00000	53	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,233.00000	2,372	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			68.00000	62	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,887.00000	2,021	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			122.00000	111	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,971.00000	2,106	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			106.00000	97	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,189.00000	2,327	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			73.00000	67	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,014.00000	2,150	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			99.00000	90	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,605.00000	1,733	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Put			190.00000	174	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,846.00000	1,978	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			130.00000	119	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,764.00000	1,895	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			148.00000	135	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,684.00000	1,813	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			168.00000	154	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,455.00000	1,579	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			239.00000	219	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,382.00000	1,504	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			267.00000	245	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,312.00000	1,432	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			297.00000	272	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,382.00000	1,504	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			267.00000	245	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,053.00000	1,163	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			438.00000	404	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,115.00000	1,227	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			399.00000	368	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,312.00000	1,432	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			297.00000	272	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			854.00000	934	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			638.00000	575	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,244.00000	1,362	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			329.00000	302	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			937.00000	1,042	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			522.00000	482	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,146.00000	1,260	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			381.00000	350	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,084.00000	1,195	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			418.00000	385	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			834.00000	913	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			669.00000	603	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			622.00000	687	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,056.00000	978	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			484.00000	548	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,319.00000	1,238	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			454.00000	515	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,388.00000	1,305	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			776.00000	852	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			760.00000	693	29.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			532.00000	600	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,217.00000	1,140	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			500.00000	565	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,284.00000	1,205	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Call			567.00000	637	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,151.00000	1,078	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			500.00000	565	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,284.00000	1,205	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			439.00000	499	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,424.00000	1,340	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			411.00000	469	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,496.00000	1,409	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			385.00000	440	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,570.00000	1,480	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			360.00000	412	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,645.00000	1,553	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			398.00000	454	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,533.00000	1,445	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			372.00000	426	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,607.00000	1,516	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			325.00000	374	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,760.00000	1,664	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			283.00000	328	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,918.00000	1,818	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			264.00000	306	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,999.00000	1,897	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			246.00000	286	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,080.00000	1,977	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			229.00000	267	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,163.00000	2,058	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			314.00000	362	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,799.00000	1,702	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			293.00000	339	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,878.00000	1,779	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			273.00000	317	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,958.00000	1,857	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			255.00000	296	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,039.00000	1,936	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			372.00000	426	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,607.00000	1,516	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			264.00000	306	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,999.00000	1,897	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			656.00000	721	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			990.00000	911	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			815.00000	893	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			700.00000	633	29.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			439.00000	499	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,424.00000	1,340	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			411.00000	469	31.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,496.00000	1,409	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			516.00000	582	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,250.00000	1,173	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			425.00000	484	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,460.00000	1,374	31.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			915.00000	1,013	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			550.00000	503	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,084.00000	1,195	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			418.00000	385	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			965.00000	1,071	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			500.00000	462	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,278.00000	1,397	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			312.00000	287	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,211.00000	1,327	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			345.00000	318	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,146.00000	1,260	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			381.00000	350	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.64130		10.49280		29.65	0.00	0	112.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			986.00000	1,068	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			993.00000	926	29.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			933.00000	1,010	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,090.00000	1,019	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			900.00000	974	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,157.00000	1,083	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			968.00000	1,048	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,025.00000	957	29.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			950.00000	1,029	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,057.00000	988	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,063.00000	1,147	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			870.00000	806	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,102.00000	1,192	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			809.00000	751	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,219.00000	1,329	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			676.00000	638	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,275.00000	1,387	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			632.00000	596	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,247.00000	1,358	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			654.00000	617	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,192.00000	1,301	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			699.00000	660	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			708.00000	782	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,515.00000	1,441	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,303.00000	1,417	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			610.00000	576	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,247.00000	1,358	28.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.90	Put			654.00000	617	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,139.00000	1,246	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			746.00000	705	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,023.00000	1,108	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			930.00000	867	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,422.00000	1,539	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			529.00000	498	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,362.00000	1,477	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			569.00000	536	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,303.00000	1,417	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			610.00000	576	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,063.00000	1,147	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			870.00000	806	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,023.00000	1,108	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			930.00000	867	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,452.00000	1,571	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			510.00000	480	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,391.00000	1,508	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			549.00000	517	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,332.00000	1,447	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			589.00000	556	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,165.00000	1,273	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			722.00000	682	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,120.00000	1,219	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			777.00000	728	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,082.00000	1,166	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			839.00000	775	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,043.00000	1,129	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			900.00000	838	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,484.00000	1,603	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			491.00000	462	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,362.00000	1,477	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			569.00000	536	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,102.00000	1,192	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			809.00000	751	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,139.00000	1,246	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			746.00000	705	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			950.00000	1,029	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,057.00000	988	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			916.00000	992	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,123.00000	1,051	29.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			884.00000	957	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,191.00000	1,115	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			853.00000	923	30.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,260.00000	1,182	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	11.00	Call		814.00000	891	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,322.00000	1,250	30.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,120.00000	1,219	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		777.00000	728	28.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,043.00000	1,129	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		900.00000	838	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,004.00000	1,088	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		961.00000	896	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		868.00000	940	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,225.00000	1,148	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		833.00000	907	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,291.00000	1,215	30.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call		868.00000	940	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put		1,225.00000	1,148	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		796.00000	875	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,353.00000	1,284	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		759.00000	837	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,417.00000	1,346	30.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		0.00000	957	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		0.00000	1,115	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.78890	10.63940		29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,168.00000	1,247	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,178.00000	1,108	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,116.00000	1,194	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,276.00000	1,205	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		1,083.00000	1,159	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,343.00000	1,270	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call		1,150.00000	1,229	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put		1,210.00000	1,140	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,133.00000	1,211	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,243.00000	1,173	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,237.00000	1,322	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,047.00000	983	28.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,293.00000	1,382	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		953.00000	893	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		1,394.00000	1,489	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		805.00000	751	27.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		1,416.00000	1,512	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		776.00000	723	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,373.00000	1,467	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		834.00000	779	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,373.00000	1,467	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		834.00000	779	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		1,274.00000	1,362	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		984.00000	923	28.28	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	10.50	Call			1,219.00000	1,302	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,080.00000	1,014	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,201.00000	1,284	28.80	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,112.00000	1,045	28.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			736.00000	786	32.53	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,397.00000	2,297	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			618.00000	659	33.88	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,979.00000	2,871	33.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,460.00000	1,558	27.02	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			720.00000	670	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,184.00000	1,265	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,145.00000	1,076	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,116.00000	1,194	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,276.00000	1,205	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,051.00000	1,125	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,411.00000	1,336	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,006.00000	1,077	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,516.00000	1,438	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,020.00000	1,092	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,481.00000	1,404	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			963.00000	1,031	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,624.00000	1,542	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			991.00000	1,061	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,552.00000	1,472	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			736.00000	786	32.53	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,397.00000	2,297	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			886.00000	947	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,846.00000	1,758	31.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			910.00000	974	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,771.00000	1,685	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,255.00000	1,342	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,016.00000	953	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			795.00000	850	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,156.00000	2,061	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			718.00000	766	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,479.00000	2,377	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			649.00000	693	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,810.00000	2,704	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			590.00000	629	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,150.00000	3,040	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			817.00000	873	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,077.00000	1,984	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			666.00000	710	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,726.00000	2,621	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			604.00000	644	34.06	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 14/12/2009 Currency Future	13.10	Put			3,064.00000	2,955	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,341.00000	2,480	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			202.00000	191	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,901.00000	2,026	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			362.00000	337	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,553.00000	1,657	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			614.00000	568	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			775.00000	828	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,235.00000	2,139	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			576.00000	614	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,237.00000	3,125	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,422.00000	2,561	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			182.00000	172	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,968.00000	2,095	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			329.00000	306	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,603.00000	1,710	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			563.00000	521	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,332.00000	1,425	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			893.00000	836	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			936.00000	1,002	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,697.00000	1,613	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			682.00000	729	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,643.00000	2,540	33.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,110.00000	2,244	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			270.00000	255	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,711.00000	1,831	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			472.00000	442	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			839.00000	897	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,999.00000	1,908	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			539.00000	573	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,499.00000	3,384	34.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,037.00000	2,169	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			298.00000	280	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,655.00000	1,769	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			515.00000	480	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			700.00000	747	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,561.00000	2,458	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			604.00000	644	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,064.00000	2,955	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			524.00000	561	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,585.00000	3,472	35.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,185.00000	2,321	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			246.00000	232	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,773.00000	1,894	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			433.00000	405	25.70	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	11.70	Call			862.00000	921	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,922.00000	1,832	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			633.00000	676	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,894.00000	2,787	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			551.00000	586	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,411.00000	3,297	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,263.00000	2,400	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			223.00000	211	25.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,836.00000	1,959	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			397.00000	370	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,505.00000	1,607	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			666.00000	618	26.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			755.00000	806	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,316.00000	2,217	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			649.00000	693	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,810.00000	2,704	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			563.00000	600	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,324.00000	3,211	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,147.00000	2,283	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			258.00000	244	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,742.00000	1,862	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			452.00000	423	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,437.00000	1,535	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			748.00000	696	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			850.00000	909	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,961.00000	1,870	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			727.00000	776	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,438.00000	2,337	32.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			626.00000	668	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,936.00000	2,829	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			545.00000	580	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,455.00000	3,341	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,586.00000	2,728	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			147.00000	139	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,110.00000	2,244	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			270.00000	255	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			839.00000	897	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,999.00000	1,908	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,671.00000	2,814	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			132.00000	125	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,773.00000	1,894	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			433.00000	405	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,714.00000	2,857	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			124.00000	118	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,224.00000	2,360	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.65	Put			234.00000	222	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,804.00000	1,926	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			415.00000	387	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,482.00000	1,582	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			693.00000	643	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,036.00000	1,109	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,446.00000	1,370	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			873.00000	934	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,884.00000	1,795	31.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			746.00000	796	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,356.00000	2,257	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			641.00000	684	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,852.00000	2,745	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,844.00000	2,988	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			104.00000	99	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,901.00000	2,026	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			362.00000	337	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			775.00000	828	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,235.00000	2,139	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,800.00000	2,944	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			111.00000	105	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,302.00000	2,440	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			213.00000	201	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,868.00000	1,992	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			379.00000	353	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,529.00000	1,632	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			639.00000	593	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,067.00000	1,142	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,377.00000	1,303	29.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			898.00000	960	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,808.00000	1,721	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			765.00000	817	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,275.00000	2,178	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			583.00000	621	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,194.00000	3,082	34.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,021.00000	3,166	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			82.00000	77	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,503.00000	2,644	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			164.00000	155	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			963.00000	1,031	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,624.00000	1,542	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,066.00000	3,212	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			76.00000	73	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,545.00000	2,686	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			155.00000	147	25.17	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 14/12/2009 Currency Future	8.85	Call			2,072.00000	2,206	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			283.00000	268	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,681.00000	1,800	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			492.00000	461	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			977.00000	1,046	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,588.00000	1,507	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			828.00000	884	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,038.00000	1,946	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,111.00000	3,257	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			72.00000	68	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,757.00000	2,900	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			117.00000	111	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,836.00000	1,959	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			397.00000	370	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,462.00000	2,602	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			173.00000	164	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,002.00000	2,132	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			313.00000	293	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,628.00000	1,739	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			539.00000	500	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,353.00000	1,446	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			863.00000	807	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			950.00000	1,016	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,660.00000	1,577	30.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			806.00000	861	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,116.00000	2,022	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			691.00000	738	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,602.00000	2,499	33.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			515.00000	554	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,626.00000	3,516	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,037.00000	2,169	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			298.00000	280	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			817.00000	873	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,077.00000	1,984	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			489.00000	530	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,750.00000	3,641	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			506.00000	548	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,667.00000	3,559	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			0.00000	2,206	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	268	25.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	884	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			0.00000	1,946	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			0.00000	756	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			0.00000	2,417	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			0.00000	567	35.08	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 14/12/2009 Currency Future	13.65	Put		0.00000	3,428	35.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.54480	11.39720		30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,476.00000	1,545	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,479.00000	1,400	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,410.00000	1,474	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,612.00000	1,529	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		1,362.00000	1,424	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		1,715.00000	1,629	30.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,442.00000	1,509	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,545.00000	1,464	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		1,426.00000	1,491	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		1,579.00000	1,497	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,530.00000	1,601	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,382.00000	1,306	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,621.00000	1,693	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,224.00000	1,148	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,658.00000	1,732	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,161.00000	1,088	28.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,639.00000	1,713	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,192.00000	1,118	29.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,603.00000	1,674	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,256.00000	1,179	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,567.00000	1,637	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,319.00000	1,242	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,512.00000	1,582	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,414.00000	1,337	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,842.00000	1,927	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		895.00000	832	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,204.00000	1,258	31.67	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,107.00000	2,013	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		2,137.00000	2,237	26.46	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		590.00000	542	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,463.00000	1,530	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,505.00000	1,426	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		2,192.00000	2,295	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		545.00000	500	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		2,083.00000	2,181	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		636.00000	586	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		2,032.00000	2,127	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		684.00000	632	26.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,982.00000	2,074	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		734.00000	680	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,933.00000	2,024	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		786.00000	729	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,887.00000	1,975	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.35	Put			840.00000	780	27.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,142.00000	1,192	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,295.00000	2,197	32.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,347.00000	2,468	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			450.00000	424	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,586.00000	1,655	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,288.00000	1,210	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,548.00000	1,619	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,351.00000	1,274	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,410.00000	1,474	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,612.00000	1,529	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			911.00000	947	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,214.00000	3,102	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,453.00000	2,576	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			406.00000	381	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,677.00000	1,753	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,130.00000	1,058	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,494.00000	1,563	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,447.00000	1,368	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,459.00000	1,527	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,512.00000	1,432	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			936.00000	974	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,089.00000	2,979	33.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,525.00000	2,650	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			378.00000	355	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,716.00000	1,794	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,069.00000	999	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,677.00000	1,753	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,130.00000	1,058	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,494.00000	1,563	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,447.00000	1,368	30.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			954.00000	993	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,007.00000	2,898	33.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,562.00000	2,687	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			364.00000	342	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,736.00000	1,815	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,039.00000	970	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,696.00000	1,773	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,099.00000	1,028	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,586.00000	1,655	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,288.00000	1,210	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			963.00000	1,002	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,966.00000	2,858	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,636.00000	2,762	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			338.00000	317	26.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,777.00000	1,859	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			980.00000	914	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			982.00000	1,022	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,884.00000	2,777	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,393.00000	1,457	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,646.00000	1,562	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,331.00000	1,392	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,784.00000	1,697	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			859.00000	904	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,412.00000	3,310	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,220.00000	2,329	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			523.00000	484	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,378.00000	1,440	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,680.00000	1,596	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,346.00000	1,408	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,749.00000	1,663	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			870.00000	913	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,373.00000	3,268	34.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			2,083.00000	2,181	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			636.00000	586	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,331.00000	1,392	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,784.00000	1,697	30.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,301.00000	1,361	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,854.00000	1,766	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,273.00000	1,330	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,925.00000	1,835	31.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			813.00000	857	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,566.00000	3,462	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,164.00000	2,266	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			567.00000	521	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,512.00000	1,582	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,414.00000	1,337	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,346.00000	1,408	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,749.00000	1,663	30.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,316.00000	1,376	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,819.00000	1,731	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			847.00000	892	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,450.00000	3,348	34.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			0.00000	2,398	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			0.00000	453	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			0.00000	930	34.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			0.00000	3,185	34.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.85010		15.07310		29.53	0.00	0	13,413.00
£ / R On 16/03/2009 Currency Future	15.05	Call			694.00000	611	30.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Put			671.00000	811	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			755.00000	666	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			582.00000	716	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			674.00000	594	30.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			701.00000	844	30.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			798.00000	705	29.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			524.00000	655	29.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			656.00000	578	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			733.00000	878	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			714.00000	629	30.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			641.00000	779	30.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			990.00000	858	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			367.00000	458	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			1,373.00000	1,212	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			200.00000	262	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			1,412.00000	1,248	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			189.00000	248	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			1,226.00000	1,075	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			253.00000	325	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			927.00000	811	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			404.00000	511	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			897.00000	788	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			424.00000	538	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			734.00000	647	29.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			611.00000	747	29.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			603.00000	528	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			830.00000	978	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			481.00000	407	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,057.00000	1,207	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			414.00000	348	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,190.00000	1,348	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			498.00000	423	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,025.00000	1,173	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			587.00000	509	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			864.00000	1,009	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			571.00000	491	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			898.00000	1,041	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			587.00000	509	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			864.00000	1,009	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			536.00000	456	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			963.00000	1,106	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			603.00000	528	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			830.00000	978	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			517.00000	439	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			994.00000	1,139	31.04	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 16/03/2009 Currency Future	16.05	Call			354.00000	297	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,331.00000	1,497	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			463.00000	392	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,090.00000	1,242	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			498.00000	423	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,025.00000	1,173	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			430.00000	362	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,156.00000	1,312	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			314.00000	262	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,441.00000	1,612	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			327.00000	273	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,404.00000	1,573	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			398.00000	335	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,225.00000	1,385	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			354.00000	297	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,331.00000	1,497	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			289.00000	241	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,516.00000	1,691	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			266.00000	221	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,593.00000	1,771	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			266.00000	221	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,593.00000	1,771	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			383.00000	322	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,260.00000	1,422	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			245.00000	203	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,672.00000	1,853	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			181.00000	149	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,958.00000	2,148	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			198.00000	163	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,874.00000	2,063	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			131.00000	107	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,258.00000	2,457	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			99.00000	80	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,526.00000	2,730	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			57.00000	46	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,034.00000	3,246	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			30.00000	24	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,607.00000	3,824	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			26.00000	20	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,752.00000	3,970	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			36.00000	28	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,462.00000	3,678	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			63.00000	51	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,940.00000	3,151	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			37.00000	30	31.04	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 16/03/2009 Currency Future	18.45	Put			3,414.00000	3,630	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			165.00000	135	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,042.00000	2,235	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			340.00000	285	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,367.00000	1,535	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			225.00000	186	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,752.00000	1,936	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			368.00000	309	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,295.00000	1,459	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			571.00000	491	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			898.00000	1,041	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			638.00000	562	30.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			764.00000	912	30.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			555.00000	473	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			932.00000	1,073	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			844.00000	746	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			470.00000	596	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			798.00000	705	29.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			524.00000	655	29.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			755.00000	666	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			582.00000	716	29.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			868.00000	767	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			445.00000	567	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			820.00000	725	29.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			497.00000	625	29.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			776.00000	685	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			553.00000	685	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			620.00000	547	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			797.00000	947	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			430.00000	362	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,156.00000	1,312	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			398.00000	335	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,225.00000	1,385	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			694.00000	611	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			671.00000	811	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			656.00000	578	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			733.00000	878	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			517.00000	439	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			994.00000	1,139	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			446.00000	377	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,123.00000	1,277	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			414.00000	348	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,190.00000	1,348	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			481.00000	407	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,057.00000	1,207	31.04	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 16/03/2009 Currency Future	16.20	Call			314.00000	262	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,441.00000	1,612	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			289.00000	241	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,516.00000	1,691	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			206.00000	170	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,833.00000	2,020	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			368.00000	309	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,295.00000	1,459	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			340.00000	285	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,367.00000	1,535	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			225.00000	186	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,752.00000	1,936	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			189.00000	155	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,916.00000	2,105	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			302.00000	251	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,478.00000	1,651	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			278.00000	231	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,555.00000	1,731	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			256.00000	212	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,632.00000	1,812	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			235.00000	194	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,712.00000	1,894	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			215.00000	178	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,792.00000	1,978	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			398.00000	335	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,225.00000	1,385	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			151.00000	123	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,128.00000	2,323	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			138.00000	112	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,215.00000	2,412	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			125.00000	102	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,302.00000	2,502	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			114.00000	93	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,391.00000	2,593	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			51.00000	41	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,128.00000	3,341	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			46.00000	37	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,223.00000	3,437	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			42.00000	33	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,319.00000	3,533	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			34.00000	27	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,511.00000	3,727	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			30.00000	24	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,607.00000	3,824	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			27.00000	21	31.04	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 16/03/2009 Currency Future	18.75	Put			3,704.00000	3,921	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			24.00000	19	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,801.00000	4,019	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			94.00000	76	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,571.00000	2,776	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			85.00000	69	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,662.00000	2,869	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			77.00000	62	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,754.00000	2,962	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			70.00000	56	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,847.00000	3,056	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			85.00000	69	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,662.00000	2,869	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			70.00000	56	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,847.00000	3,056	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			51.00000	41	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,128.00000	3,341	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			42.00000	33	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,319.00000	3,533	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			54.00000	43	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,081.00000	3,293	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			49.00000	39	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,176.00000	3,389	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			44.00000	35	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,271.00000	3,485	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			40.00000	31	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,366.00000	3,581	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			32.00000	25	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,559.00000	3,775	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			29.00000	23	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,655.00000	3,873	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			23.00000	18	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,850.00000	4,068	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			37.00000	30	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,414.00000	3,630	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			24.00000	19	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,801.00000	4,019	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			22.00000	17	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,899.00000	4,117	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			19.00000	15	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,996.00000	4,215	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			17.00000	14	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,094.00000	4,313	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			15.00000	12	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,192.00000	4,412	31.04	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 16/03/2009 Currency Future	18.55	Call			34.00000	27	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,511.00000	3,727	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			22.00000	17	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,899.00000	4,117	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			19.00000	15	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,996.00000	4,215	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			90.00000	72	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,617.00000	2,822	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			81.00000	66	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,708.00000	2,915	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			74.00000	59	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,800.00000	3,009	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			67.00000	53	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,893.00000	3,103	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			60.00000	48	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,987.00000	3,198	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			144.00000	118	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,171.00000	2,368	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			120.00000	97	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,347.00000	2,547	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			109.00000	88	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,436.00000	2,638	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			189.00000	155	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,916.00000	2,105	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			173.00000	142	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,000.00000	2,192	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			158.00000	129	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,085.00000	2,279	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			144.00000	118	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,171.00000	2,368	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			90.00000	72	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,617.00000	2,822	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			278.00000	231	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,555.00000	1,731	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			181.00000	149	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,958.00000	2,148	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			173.00000	142	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,000.00000	2,192	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			446.00000	377	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,123.00000	1,277	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			414.00000	348	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,190.00000	1,348	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			235.00000	194	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,712.00000	1,894	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			674.00000	594	30.47	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	15.10	Put			701.00000	844	30.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			327.00000	273	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,404.00000	1,573	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			776.00000	685	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			553.00000	685	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			927.00000	811	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			404.00000	511	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			868.00000	767	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			445.00000	567	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			1,190.00000	1,042	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			267.00000	342	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			1,121.00000	979	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			298.00000	378	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			1,054.00000	917	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			331.00000	417	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			1,155.00000	1,010	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			282.00000	360	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,087.00000	948	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			314.00000	397	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			1,022.00000	887	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			348.00000	437	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			958.00000	834	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			385.00000	484	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,529.00000	1,359	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			156.00000	209	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,450.00000	1,284	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			177.00000	234	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			1,299.00000	1,143	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			226.00000	293	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,693.00000	1,513	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			120.00000	163	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,610.00000	1,435	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			137.00000	185	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,450.00000	1,284	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			177.00000	234	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			1,087.00000	948	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			314.00000	397	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,735.00000	1,553	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			112.00000	153	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,651.00000	1,474	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			128.00000	174	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,570.00000	1,397	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			147.00000	196	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,490.00000	1,321	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			167.00000	221	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.95	Call			1,336.00000	1,177	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			213.00000	277	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			1,262.00000	1,109	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			239.00000	309	27.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			897.00000	788	28.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			424.00000	538	28.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.11710		15.34060		28.71	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,085.00000	1,004	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,094.00000	1,237	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,163.00000	1,075	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			972.00000	1,108	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,085.00000	1,004	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,094.00000	1,237	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,203.00000	1,113	28.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			912.00000	1,046	28.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,048.00000	971	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,158.00000	1,304	29.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,123.00000	1,039	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,032.00000	1,172	29.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,350.00000	1,232	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			759.00000	865	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,712.00000	1,567	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			522.00000	600	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,680.00000	1,537	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			539.00000	620	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,745.00000	1,598	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			504.00000	581	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,585.00000	1,447	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			595.00000	680	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,295.00000	1,193	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			804.00000	926	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,143.00000	1,057	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,002.00000	1,140	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,013.00000	934	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,223.00000	1,367	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			888.00000	801	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,447.00000	1,584	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			795.00000	715	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,605.00000	1,748	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			908.00000	819	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,417.00000	1,552	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			980.00000	894	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,289.00000	1,427	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			963.00000	875	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,323.00000	1,458	29.65	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 12/06/2009 Currency Future	15.60	Call			996.00000	914	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,256.00000	1,397	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			948.00000	856	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,357.00000	1,489	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			996.00000	914	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,256.00000	1,397	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			727.00000	652	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,736.00000	1,885	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			850.00000	766	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,509.00000	1,649	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			813.00000	732	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,573.00000	1,715	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			678.00000	608	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,838.00000	1,991	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,222.00000	1,133	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			881.00000	1,016	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			778.00000	699	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,637.00000	1,782	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			710.00000	637	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,770.00000	1,920	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			648.00000	580	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,907.00000	2,063	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			618.00000	553	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,978.00000	2,136	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			604.00000	540	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,013.00000	2,173	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			694.00000	623	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,804.00000	1,956	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			760.00000	683	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,670.00000	1,816	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			590.00000	527	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,049.00000	2,210	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			498.00000	444	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,308.00000	2,477	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			523.00000	466	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,233.00000	2,399	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			419.00000	372	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,579.00000	2,755	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			360.00000	319	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,820.00000	3,002	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			263.00000	232	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,323.00000	3,515	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			190.00000	167	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,850.00000	4,050	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			175.00000	153	29.65	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 12/06/2009 Currency Future	19.15	Put			3,985.00000	4,186	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			212.00000	186	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,672.00000	3,869	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			271.00000	238	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,280.00000	3,471	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			285.00000	252	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,195.00000	3,384	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			218.00000	192	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,628.00000	3,825	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			475.00000	422	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,384.00000	2,555	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			743.00000	668	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,703.00000	1,851	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			927.00000	837	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,387.00000	1,520	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,322.00000	1,212	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			782.00000	895	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,268.00000	1,174	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			828.00000	957	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,183.00000	1,094	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			942.00000	1,077	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,104.00000	1,021	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,063.00000	1,204	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,066.00000	987	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,126.00000	1,270	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,031.00000	954	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,190.00000	1,337	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,322.00000	1,212	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			782.00000	895	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,268.00000	1,174	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			828.00000	957	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,104.00000	1,021	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,063.00000	1,204	29.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,066.00000	987	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,126.00000	1,270	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,203.00000	1,113	28.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			912.00000	1,046	28.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,163.00000	1,075	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			972.00000	1,108	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,013.00000	934	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,223.00000	1,367	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			927.00000	837	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,387.00000	1,520	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			888.00000	801	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,447.00000	1,584	29.65	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 12/06/2009 Currency Future	14.95	Call			1,242.00000	1,153	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			851.00000	986	28.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			980.00000	894	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,289.00000	1,427	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			778.00000	699	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,637.00000	1,782	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			888.00000	801	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,447.00000	1,584	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			813.00000	732	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,573.00000	1,715	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			869.00000	783	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,478.00000	1,616	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			831.00000	749	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,541.00000	1,682	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			710.00000	637	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,770.00000	1,920	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			850.00000	766	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,509.00000	1,649	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			743.00000	668	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,703.00000	1,851	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			648.00000	580	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,907.00000	2,063	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			590.00000	527	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,049.00000	2,210	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			618.00000	553	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,978.00000	2,136	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			562.00000	502	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,122.00000	2,285	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			536.00000	478	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,195.00000	2,361	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			562.00000	502	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,122.00000	2,285	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			511.00000	455	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,270.00000	2,438	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			663.00000	594	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,872.00000	2,027	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			633.00000	566	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,942.00000	2,099	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			576.00000	514	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,085.00000	2,247	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			549.00000	490	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,158.00000	2,323	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			795.00000	715	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,605.00000	1,748	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			727.00000	652	29.65	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 12/06/2009 Currency Future	16.35	Put			1,736.00000	1,885	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			576.00000	514	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,085.00000	2,247	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			452.00000	402	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,461.00000	2,635	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			430.00000	382	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,539.00000	2,715	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			409.00000	363	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,618.00000	2,796	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			389.00000	345	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,698.00000	2,878	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			257.00000	226	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,366.00000	3,559	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			243.00000	214	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,453.00000	3,647	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			230.00000	202	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,540.00000	3,735	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			207.00000	181	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,716.00000	3,914	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			196.00000	172	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,805.00000	4,004	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			185.00000	162	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,895.00000	4,095	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			351.00000	311	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,861.00000	3,044	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			334.00000	295	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,943.00000	3,128	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			317.00000	280	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,026.00000	3,213	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			301.00000	265	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,110.00000	3,298	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			334.00000	295	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,943.00000	3,128	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			301.00000	265	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,110.00000	3,298	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			257.00000	226	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,366.00000	3,559	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			230.00000	202	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,540.00000	3,735	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			250.00000	220	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,409.00000	3,603	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			237.00000	208	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,496.00000	3,691	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			224.00000	197	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,584.00000	3,780	29.65	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 12/06/2009 Currency Future	18.90	Call			201.00000	176	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,760.00000	3,959	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			180.00000	158	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,939.00000	4,141	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			170.00000	149	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,030.00000	4,232	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			207.00000	181	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,716.00000	3,914	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			185.00000	162	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,895.00000	4,095	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			166.00000	145	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,075.00000	4,278	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			157.00000	137	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,166.00000	4,370	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			148.00000	129	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,257.00000	4,462	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			140.00000	122	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,349.00000	4,555	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			201.00000	176	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,760.00000	3,959	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			161.00000	141	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,120.00000	4,324	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			152.00000	133	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,212.00000	4,416	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			441.00000	392	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,500.00000	2,675	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			399.00000	354	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,658.00000	2,837	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			379.00000	336	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,739.00000	2,919	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			342.00000	303	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,902.00000	3,086	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			325.00000	287	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,984.00000	3,170	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			309.00000	272	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,068.00000	3,255	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			293.00000	258	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,152.00000	3,341	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			511.00000	455	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,270.00000	2,438	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			486.00000	433	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,346.00000	2,516	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			463.00000	412	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,423.00000	2,595	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			441.00000	392	29.65	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 12/06/2009 Currency Future	17.40	Put			2,500.00000	2,675	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			342.00000	303	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,902.00000	3,086	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			633.00000	566	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,942.00000	2,099	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			498.00000	444	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,308.00000	2,477	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			523.00000	466	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,233.00000	2,399	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			452.00000	402	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,461.00000	2,635	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			409.00000	363	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,618.00000	2,796	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			694.00000	623	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,804.00000	1,956	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			908.00000	819	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,417.00000	1,552	29.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,554.00000	1,418	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			614.00000	701	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,494.00000	1,361	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			653.00000	744	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,435.00000	1,306	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			695.00000	789	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,378.00000	1,252	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			737.00000	835	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,183.00000	1,094	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			942.00000	1,077	28.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,524.00000	1,390	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			633.00000	722	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,464.00000	1,333	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			674.00000	766	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,406.00000	1,279	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			716.00000	812	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,845.00000	1,693	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			455.00000	526	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,778.00000	1,630	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			487.00000	562	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,648.00000	1,506	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			557.00000	639	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,984.00000	1,826	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			394.00000	459	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,914.00000	1,759	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			423.00000	492	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,778.00000	1,630	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			487.00000	562	27.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.55	Call		1,464.00000	1,333	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		674.00000	766	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		2,020.00000	1,860	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		379.00000	443	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,949.00000	1,792	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		408.00000	475	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,879.00000	1,726	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		439.00000	509	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,811.00000	1,661	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		471.00000	544	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,616.00000	1,477	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		576.00000	660	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,879.00000	1,726	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		439.00000	509	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,554.00000	1,418	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		614.00000	701	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,435.00000	1,306	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		695.00000	789	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		1,295.00000	1,193	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		804.00000	926	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.37170	15.59370		28.62	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,406.00000	1,335	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,412.00000	1,564	29.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		1,462.00000	1,388	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,318.00000	1,466	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		1,388.00000	1,318	29.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,444.00000	1,597	29.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,501.00000	1,424	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,258.00000	1,402	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1,370.00000	1,302	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,476.00000	1,630	29.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,443.00000	1,370	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,349.00000	1,498	28.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		1,666.00000	1,561	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,072.00000	1,190	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		2,003.00000	1,877	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		809.00000	905	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		1,973.00000	1,848	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		829.00000	927	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call		2,033.00000	1,905	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		789.00000	884	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,885.00000	1,765	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		892.00000	993	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,639.00000	1,541	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,096.00000	1,220	28.11	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 14/09/2009 Currency Future	15.10	Call			1,614.00000	1,521	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,120.00000	1,249	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,335.00000	1,265	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,541.00000	1,693	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,857.00000	1,738	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			913.00000	1,016	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,801.00000	1,685	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			957.00000	1,063	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,746.00000	1,632	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,002.00000	1,111	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,692.00000	1,581	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,048.00000	1,160	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,588.00000	1,501	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,144.00000	1,279	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,542.00000	1,462	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,198.00000	1,340	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,501.00000	1,424	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,258.00000	1,402	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,829.00000	1,711	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			935.00000	1,039	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,773.00000	1,658	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			979.00000	1,087	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,719.00000	1,607	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,025.00000	1,135	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,563.00000	1,481	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,169.00000	1,310	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,521.00000	1,443	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,228.00000	1,371	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,481.00000	1,406	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,288.00000	1,434	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			2,125.00000	1,993	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			731.00000	822	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,063.00000	1,934	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			769.00000	863	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,943.00000	1,820	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			850.00000	949	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			2,252.00000	2,115	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			658.00000	743	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			2,188.00000	2,053	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			694.00000	782	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			2,063.00000	1,934	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			769.00000	863	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,773.00000	1,658	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			979.00000	1,087	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			2,284.00000	2,146	27.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	13.95	Put		641.00000	724	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call		2,220.00000	2,084	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put		676.00000	762	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		2,156.00000	2,023	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		712.00000	801	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		2,094.00000	1,964	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		750.00000	842	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,914.00000	1,793	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		871.00000	971	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,521.00000	1,443	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,228.00000	1,371	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,302.00000	1,225	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,608.00000	1,753	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,481.00000	1,406	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,288.00000	1,434	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,335.00000	1,265	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,541.00000	1,693	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		1,302.00000	1,225	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,608.00000	1,753	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		1,269.00000	1,185	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,675.00000	1,814	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		1,229.00000	1,147	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,735.00000	1,876	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,639.00000	1,541	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,096.00000	1,220	28.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,424.00000	1,352	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,380.00000	1,531	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,352.00000	1,285	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,509.00000	1,664	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,424.00000	1,352	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,380.00000	1,531	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		1,318.00000	1,245	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,574.00000	1,723	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		1,285.00000	1,205	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,641.00000	1,783	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		1,249.00000	1,166	29.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,705.00000	1,845	29.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.46750	13.42230		31.30	13,467,500.00	1,000	5,945.00
€ / R On 16/03/2009 Currency Future	13.40	Call		672.00000	687	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		650.00000	620	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		616.00000	628	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		744.00000	711	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		581.00000	592	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		809.00000	774	32.08	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 16/03/2009 Currency Future	13.35	Call			693.00000	709	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			620.00000	591	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			634.00000	647	31.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			712.00000	680	31.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			828.00000	850	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			456.00000	433	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,019.00000	1,048	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			297.00000	280	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			713.00000	730	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			591.00000	563	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			653.00000	667	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			681.00000	649	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			549.00000	558	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			876.00000	840	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			533.00000	542	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			911.00000	874	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			518.00000	526	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			946.00000	909	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			382.00000	384	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,360.00000	1,317	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			372.00000	374	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,400.00000	1,356	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			438.00000	442	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,166.00000	1,125	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			504.00000	511	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			982.00000	944	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			598.00000	610	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			776.00000	742	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			735.00000	753	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			563.00000	536	30.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			598.00000	610	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			776.00000	742	31.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			804.00000	825	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			482.00000	457	30.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			581.00000	592	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			809.00000	774	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			757.00000	776	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			535.00000	509	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			906.00000	930	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			383.00000	363	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			879.00000	903	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			407.00000	385	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			438.00000	442	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,166.00000	1,125	34.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			353.00000	353	35.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.55	Put			1,481.00000	1,436	35.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			295.00000	293	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,772.00000	1,725	36.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			463.00000	469	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,091.00000	1,051	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			476.00000	482	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,054.00000	1,015	33.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,363.00000	1,401	27.46	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			141.00000	134	27.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			933.00000	959	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			360.00000	341	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,147.00000	1,180	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			224.00000	213	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,440.00000	1,480	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			118.00000	112	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,440.00000	1,480	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			118.00000	112	27.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,480.00000	1,520	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			108.00000	103	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,401.00000	1,440	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			129.00000	123	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,252.00000	1,288	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			179.00000	170	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,288.00000	1,325	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			166.00000	157	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,181.00000	1,215	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			209.00000	198	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,603.00000	1,645	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			81.00000	77	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,325.00000	1,363	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			153.00000	145	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,521.00000	1,561	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			98.00000	94	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,977.00000	2,024	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			55.00000	56	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,881.00000	1,927	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			58.00000	60	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,784.00000	1,831	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			62.00000	64	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,688.00000	1,735	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			66.00000	68	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,288.00000	1,325	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			166.00000	157	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,929.00000	1,975	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			57.00000	58	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 16/03/2009 Currency Future	11.65	Call			1,832.00000	1,879	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			60.00000	62	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,736.00000	1,783	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			64.00000	66	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,645.00000	1,688	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			73.00000	70	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,562.00000	1,603	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			89.00000	85	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,480.00000	1,520	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			108.00000	103	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,688.00000	1,735	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			66.00000	68	27.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,216.00000	1,251	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			194.00000	184	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,401.00000	1,440	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			129.00000	123	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,113.00000	1,146	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			241.00000	228	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,049.00000	1,079	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			277.00000	261	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,113.00000	1,146	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			241.00000	228	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,049.00000	1,079	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			277.00000	261	28.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			989.00000	1,017	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			317.00000	300	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,080.00000	1,112	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			258.00000	244	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,832.00000	1,879	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			60.00000	62	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,645.00000	1,688	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			73.00000	70	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,252.00000	1,288	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			179.00000	170	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,080.00000	1,112	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			258.00000	244	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			961.00000	988	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			338.00000	320	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			518.00000	526	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			946.00000	909	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			451.00000	455	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,128.00000	1,088	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			853.00000	876	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			431.00000	409	29.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			961.00000	988	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 16/03/2009 Currency Future	12.80	Put			338.00000	320	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			565.00000	575	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			842.00000	807	32.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			404.00000	406	34.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,281.00000	1,239	34.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			616.00000	628	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			744.00000	711	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,026.00000	2,072	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			53.00000	54	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			280.00000	278	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,858.00000	1,810	37.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			205.00000	201	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,383.00000	2,333	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			151.00000	146	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,929.00000	2,879	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			108.00000	103	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,485.00000	3,436	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			933.00000	959	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			360.00000	341	29.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			335.00000	335	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,563.00000	1,517	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			246.00000	242	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,073.00000	2,025	38.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			181.00000	176	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,609.00000	2,559	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			134.00000	128	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,162.00000	3,111	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			195.00000	191	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,473.00000	2,423	39.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			131.00000	125	41.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,208.00000	3,157	41.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			74.00000	71	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,952.00000	3,903	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			40.00000	37	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,718.00000	4,670	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,123.00000	2,169	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			50.00000	51	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			233.00000	230	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,161.00000	2,112	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			155.00000	150	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,883.00000	2,833	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			97.00000	92	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,624.00000	3,575	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			53.00000	50	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,380.00000	4,332	42.11	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	10.95	Call			2,512.00000	2,557	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			40.00000	40	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			287.00000	285	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,815.00000	1,768	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			191.00000	186	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,518.00000	2,468	39.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			128.00000	122	41.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,255.00000	3,204	41.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			72.00000	68	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,999.00000	3,950	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,853.00000	2,898	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			31.00000	31	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,074.00000	2,120	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			52.00000	53	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			344.00000	344	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,521.00000	1,476	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			227.00000	224	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,205.00000	2,156	38.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			93.00000	89	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,671.00000	3,621	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,294.00000	3,337	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			21.00000	20	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,536.00000	3,580	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			14.00000	13	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,756.00000	2,800	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			33.00000	33	35.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			326.00000	326	36.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,604.00000	1,558	36.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			216.00000	212	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,294.00000	2,244	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			144.00000	139	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,022.00000	2,971	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,633.00000	3,678	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			11.00000	10	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,853.00000	2,898	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			31.00000	31	35.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			344.00000	344	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,521.00000	1,476	35.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,585.00000	3,629	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			12.00000	11	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,804.00000	2,849	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			32.00000	32	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			221.00000	218	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,249.00000	2,200	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			148.00000	142	41.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.25	Put			2,975.00000	2,925	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,731.00000	3,776	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			9.00000	9	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,951.00000	2,996	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			29.00000	28	36.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,171.00000	2,217	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			49.00000	50	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			362.00000	363	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,440.00000	1,396	35.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			239.00000	236	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,117.00000	2,068	38.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			159.00000	154	40.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,837.00000	2,787	40.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,342.00000	3,386	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			19.00000	18	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,561.00000	2,606	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			39.00000	38	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			451.00000	455	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,128.00000	1,088	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,245.00000	3,289	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			23.00000	22	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,464.00000	2,509	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			42.00000	41	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			426.00000	430	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,204.00000	1,163	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			186.00000	181	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,564.00000	2,514	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			124.00000	119	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,302.00000	3,251	41.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,147.00000	3,192	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			25.00000	25	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,366.00000	2,412	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			44.00000	44	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			404.00000	406	34.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,281.00000	1,239	34.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			266.00000	263	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,943.00000	1,896	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			177.00000	172	40.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,654.00000	2,604	40.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			116.00000	111	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,394.00000	3,344	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,439.00000	3,483	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			16.00000	15	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,658.00000	2,703	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			36.00000	36	34.63	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	12.40	Call			1,216.00000	1,251	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			194.00000	184	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			310.00000	309	36.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,688.00000	1,641	36.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			137.00000	131	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,115.00000	3,064	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,098.00000	3,143	37.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			26.00000	25	37.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,317.00000	2,363	32.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			45.00000	46	32.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			393.00000	395	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,321.00000	1,278	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			259.00000	256	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,987.00000	1,939	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			172.00000	167	40.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,700.00000	2,650	40.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			112.00000	107	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,439.00000	3,390	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,000.00000	3,045	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			28.00000	27	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,220.00000	2,266	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			48.00000	48	31.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			163.00000	158	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,791.00000	2,741	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			104.00000	100	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,532.00000	3,482	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,049.00000	3,094	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			27.00000	26	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,269.00000	2,314	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			46.00000	47	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			252.00000	249	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,030.00000	1,982	37.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			168.00000	163	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,745.00000	2,695	40.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,342.00000	3,386	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			19.00000	18	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,390.00000	3,434	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			18.00000	17	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,610.00000	2,654	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			37.00000	37	34.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			302.00000	301	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,730.00000	1,683	36.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			200.00000	196	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,428.00000	2,378	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,196.00000	3,241	38.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.25	Put			24.00000	24	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,415.00000	2,460	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			43.00000	43	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			415.00000	418	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,243.00000	1,201	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			273.00000	271	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,901.00000	1,853	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			181.00000	176	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,609.00000	2,559	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			120.00000	116	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,348.00000	3,298	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			86.00000	82	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,764.00000	3,715	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,561.00000	2,606	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			39.00000	38	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			713.00000	730	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			591.00000	563	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			104.00000	100	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,532.00000	3,482	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			57.00000	54	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,285.00000	4,236	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			59.00000	56	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,237.00000	4,188	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,804.00000	2,849	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			32.00000	32	35.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,026.00000	2,072	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			53.00000	54	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			828.00000	850	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			456.00000	433	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			221.00000	218	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,249.00000	2,200	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			90.00000	86	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,717.00000	3,668	42.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,902.00000	2,947	36.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			30.00000	29	36.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,123.00000	2,169	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			50.00000	51	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			233.00000	230	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,161.00000	2,112	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			155.00000	150	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,883.00000	2,833	40.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,928.00000	3,973	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	6	38.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,147.00000	3,192	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			25.00000	25	37.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Call			1,603.00000	1,645	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			81.00000	77	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			177.00000	172	40.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,654.00000	2,604	40.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.69690		13.64880		29.78	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,024.00000	1,039	29.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,025.00000	992	29.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,024.00000	1,039	29.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,025.00000	992	29.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			969.00000	982	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,120.00000	1,085	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			934.00000	946	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,186.00000	1,149	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,043.00000	1,058	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			994.00000	961	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,005.00000	1,019	29.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,056.00000	1,022	29.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,162.00000	1,180	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			813.00000	783	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,348.00000	1,375	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			649.00000	628	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,062.00000	1,079	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			963.00000	932	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,005.00000	1,019	29.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,056.00000	1,022	29.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			918.00000	929	30.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,219.00000	1,182	30.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			901.00000	912	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,253.00000	1,215	30.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			866.00000	879	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,317.00000	1,282	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			668.00000	679	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,670.00000	1,632	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			652.00000	662	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,704.00000	1,666	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			771.00000	783	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,472.00000	1,436	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			846.00000	859	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,347.00000	1,312	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			951.00000	964	30.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,153.00000	1,117	30.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,043.00000	1,058	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			994.00000	961	29.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,062.00000	1,079	29.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			963.00000	932	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.45	Call			1,103.00000	1,119	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			904.00000	872	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,082.00000	1,099	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			934.00000	903	29.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,162.00000	1,180	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			813.00000	783	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,142.00000	1,159	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			843.00000	812	28.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,122.00000	1,139	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			873.00000	842	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			969.00000	982	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,120.00000	1,085	30.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,122.00000	1,139	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			873.00000	842	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,235.00000	1,261	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			737.00000	714	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,182.00000	1,206	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			783.00000	760	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			866.00000	879	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,317.00000	1,282	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			718.00000	729	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,569.00000	1,532	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			592.00000	601	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,843.00000	1,804	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			509.00000	517	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,061.00000	2,020	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			789.00000	802	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,440.00000	1,405	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			827.00000	840	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,378.00000	1,343	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,377.00000	1,405	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			628.00000	608	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,263.00000	1,289	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			714.00000	692	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,467.00000	1,496	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			568.00000	549	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,759.00000	1,792	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			411.00000	395	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,725.00000	1,758	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			427.00000	411	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,794.00000	1,827	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			395.00000	380	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,725.00000	1,758	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			427.00000	411	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,593.00000	1,624	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.55	Put			494.00000	477	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,625.00000	1,656	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			477.00000	460	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,529.00000	1,559	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			530.00000	512	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,936.00000	1,970	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			337.00000	324	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,658.00000	1,690	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			460.00000	443	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,829.00000	1,862	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			380.00000	365	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,900.00000	1,934	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			351.00000	337	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,864.00000	1,898	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			365.00000	351	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,199.00000	2,236	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			250.00000	239	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,122.00000	2,158	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			273.00000	261	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,046.00000	2,082	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			298.00000	285	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,972.00000	2,007	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			324.00000	310	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,692.00000	1,723	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			443.00000	427	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,160.00000	2,197	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			261.00000	250	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,084.00000	2,120	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			285.00000	273	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,009.00000	2,044	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			310.00000	298	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,593.00000	1,624	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			494.00000	477	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,900.00000	1,934	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			351.00000	337	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,561.00000	1,591	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			512.00000	494	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,498.00000	1,527	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			549.00000	530	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,936.00000	1,970	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			337.00000	324	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,864.00000	1,898	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			365.00000	351	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,407.00000	1,435	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			608.00000	588	28.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.65	Call			2,238.00000	2,275	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			239.00000	228	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,084.00000	2,120	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			285.00000	273	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,529.00000	1,559	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			530.00000	512	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,291.00000	1,317	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			692.00000	670	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,407.00000	1,435	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			608.00000	588	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,561.00000	1,591	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			512.00000	494	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,437.00000	1,465	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			588.00000	568	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,759.00000	1,792	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			411.00000	395	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,692.00000	1,723	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			443.00000	427	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,437.00000	1,465	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			588.00000	568	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,377.00000	1,405	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			628.00000	608	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,319.00000	1,346	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			670.00000	649	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,291.00000	1,317	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			692.00000	670	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			987.00000	1,000	29.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,088.00000	1,053	29.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,208.00000	1,234	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			760.00000	737	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			934.00000	946	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,186.00000	1,149	30.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			808.00000	820	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,409.00000	1,374	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			735.00000	747	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,537.00000	1,500	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			701.00000	712	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,603.00000	1,565	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			637.00000	646	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,738.00000	1,700	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			606.00000	616	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,808.00000	1,769	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			577.00000	586	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,878.00000	1,839	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			549.00000	557	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 12/06/2009 Currency Future	15.05	Put			1,950.00000	1,910	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			753.00000	765	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,504.00000	1,468	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			685.00000	695	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,636.00000	1,598	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			789.00000	802	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,440.00000	1,405	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			753.00000	765	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,504.00000	1,468	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			685.00000	695	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,636.00000	1,598	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			621.00000	631	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,773.00000	1,734	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			563.00000	571	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,914.00000	1,875	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			536.00000	543	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,987.00000	1,947	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			484.00000	491	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,135.00000	2,094	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			460.00000	466	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,211.00000	2,169	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			437.00000	443	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,288.00000	2,246	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			415.00000	420	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,366.00000	2,323	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			621.00000	631	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,773.00000	1,734	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			592.00000	601	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,843.00000	1,804	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			484.00000	491	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,135.00000	2,094	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			886.00000	895	30.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,287.00000	1,248	30.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,263.00000	1,289	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			714.00000	692	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			886.00000	895	30.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,287.00000	1,248	30.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			846.00000	859	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,347.00000	1,312	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,235.00000	1,261	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			737.00000	714	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			827.00000	840	30.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,378.00000	1,343	30.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.91430		13.86180		29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			0.00000	1,325	28.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.85	Put			0.00000	1,261	28.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,292.00000	1,306	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,330.00000	1,292	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,257.00000	1,269	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,395.00000	1,355	29.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,222.00000	1,234	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,460.00000	1,420	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,329.00000	1,344	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,267.00000	1,230	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,292.00000	1,306	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,330.00000	1,292	29.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,447.00000	1,464	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,086.00000	1,050	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,652.00000	1,678	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			890.00000	863	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,368.00000	1,384	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,206.00000	1,170	28.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,189.00000	1,200	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,527.00000	1,485	29.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			948.00000	959	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,937.00000	1,895	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,329.00000	1,344	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,267.00000	1,230	28.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,222.00000	1,234	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,460.00000	1,420	29.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,153.00000	1,167	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,591.00000	1,552	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,113.00000	1,127	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,651.00000	1,612	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,075.00000	1,088	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,713.00000	1,673	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,037.00000	1,050	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,776.00000	1,735	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,408.00000	1,425	28.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,146.00000	1,111	28.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,153.00000	1,167	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,591.00000	1,552	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,113.00000	1,127	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,651.00000	1,612	29.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,598.00000	1,622	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			936.00000	908	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,544.00000	1,568	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			983.00000	954	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,492.00000	1,516	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,031.00000	1,001	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	12.70	Call			1,884.00000	1,912	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			722.00000	698	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,824.00000	1,851	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			762.00000	737	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,765.00000	1,792	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			803.00000	778	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,708.00000	1,734	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			846.00000	820	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,544.00000	1,568	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			983.00000	954	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,408.00000	1,425	28.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,146.00000	1,111	28.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			0.00000	1,490	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			0.00000	1,026	28.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	1,445	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			0.00000	1,080	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			0.00000	1,404	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			0.00000	1,140	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			0.00000	1,364	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			0.00000	1,200	28.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	1,288	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			0.00000	1,323	29.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	1,251	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			0.00000	1,387	29.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	1,217	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			0.00000	1,452	29.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	1,183	29.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			0.00000	1,519	29.71	0.00	0	0.00
ALBI On 05/02/2009 Index Future			293.43800		294.84300		0.00	5,868,760.00	2	604.00
ALBI On 07/05/2009 Index Future			301.48600		302.93000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			308.25800		309.71800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			123.75100		124.05600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.12900		127.44100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.23300		130.55000		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			295.24200		296.61150		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			303.30150		304.70600		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			310.70550		312.13950		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			336.77900		336.77900		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			346.65600		346.65600		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J153 On 31/08/2010 jSwap			9.26700		9.23600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.65800		8.59900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.80400		7.72200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.46100		8.39600		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.62600		8.55500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.42800		8.35900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.33500		8.26900		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.40800		11.39200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.95900		10.88000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			9.03800		8.98700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.62100		7.58200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.25800		7.21100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.14900		8.10700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.75200		7.71700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.62200		7.58900		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.26400		8.19400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.10800		8.03900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.06900		8.00100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.28000		8.21000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.16800		8.09800		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.12400		8.05200		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50700		11.51000		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.41300		11.41900		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.42400		11.41200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.43200		11.41100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.20700		11.17000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.89400		10.84400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 05/02/2009 Index Future			283.79900		285.35100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			291.54600		293.13800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			298.66300		300.28900		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.30300		7.23400		3.00	0.00	0	8,514.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,105.00000	4,000	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			6.65500		6.57300		0.00	0.00	0	4,782.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,595.00000	3,493	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			192.00000	197	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.97600		5.87600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,588.00000	4,496	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			594.00000	608	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,785.00000	4,692	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			541.00000	555	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.08800		4.95700		0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			2,626.00000	2,551	0.00	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			1,369.00000	1,402	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.64200		7.56000		12.40	216,634,704.00	1,600	16,308.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,413.00000	3,917	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			304.00000	306	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,043.00000	6,539	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			63.00000	55	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,796.00000	13,299	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			9,777.00000	9,278	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			9.00000	7	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,134.00000	10,636	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			3.00000	2	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.48900		7.40300		12.40	1,320,142.50	10	1,757.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,175.00000	2,892	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,086.00000	4,311	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,524.00000	1,345	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,020.00000	7,350	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,803.00000	9,344	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			769.00000	818	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.38600		7.29500		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,654.00000	10,139	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			24.00000	30	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.30700		7.21100		0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,220.00000	2,890	0.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			1,628.00000	1,830	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
R186 On 05/02/2009 Bond Future			7.91900		7.81700		24.77	0.00	0	9,323.00
R186 On 05/02/2009 Bond Future	9.25	Call			14,831.00000	13,678	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			56.00000	50	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.82600		7.72300		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			8,659.00000	7,887	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,568.00000	5,958	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			2,111.00000	1,795	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			17,212.00000	18,059	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			15,570.00000	14,578	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,207.00000	2,379	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.77500		7.66900		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			18,332.00000	17,386	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,462.00000	4,711	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.73000		7.62100		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,558.00000	10,859	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,939.00000	13,465	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			20,451.00000	19,516	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,147.00000	6,438	27.05	0.00	0	5,000.00
R196 On 05/02/2009 Bond Future			11.37100		11.38000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			472.00000	434	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			504.00000	466	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			12.01700		11.86400		0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			993.00000	13	0.45	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			1,249.00000	314	0.45	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.70600		7.62200		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			7,479.00000	7,076	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.50800		7.42000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			8,170.00000	7,759	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2.00000	3	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.38200		7.29000		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,480.00000	8,068	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			19.00000	24	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.26100		7.16400		0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			2,772.00000	2,503	0.00	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			1,309.00000	1,465	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.86800		7.78600		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			8,709.00000	8,195	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			7.72800		7.64300		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			8,034.00000	7,507	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future	9.00	Put			2.00000	3	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.64300		7.55400		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			9,776.00000	9,235	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			6.00000	9	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.56900		7.47800		0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			1,956.00000	1,675	0.00	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			1,824.00000	2,089	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.89100		7.80900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			9,272.00000	8,713	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			7.76700		7.68200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			8,480.00000	7,904	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1.00000	2	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.69400		7.60700		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			10,319.00000	9,738	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3.00000	4	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.62900		7.53900		0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			1,771.00000	1,487	0.00	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			2,031.00000	2,341	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.73100		7.64800		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,206.00000	5,873	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			7.51200		7.42400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,939.00000	5,601	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			15.00000	19	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.36800		7.27500		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,114.00000	6,774	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			36.00000	43	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.22500		7.12600		0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,584.00000	2,359	0.00	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			1,252.00000	1,382	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.99500		7.89300		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,924.00000	8,212	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			7.88600		7.78100		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,048.00000	7,319	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1.00000	2	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.82500		7.71600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,905.00000	9,156	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2.00000	4	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.76800		7.65700		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 05/11/2009 Bond Future	7.50	Call			1,297.00000	1,001	0.00	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			2,381.00000	2,842	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.08600		7.98700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			5,273.00000	4,565	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			7.98100		7.88100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,980.00000	5,272	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			6.00000	13	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.92400		7.82400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,486.00000	8,777	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2.00000	4	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.93300		7.83100		0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			1,391.00000	1,082	0.00	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			1,964.00000	2,371	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.62200		7.59000		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,438.00000	12,118	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			7.54600		7.51400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			13,185.00000	12,862	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			7.50100		7.46900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,648.00000	11,322	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			7.46200		7.43000		0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			810.00000	701	0.00	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			2,688.00000	2,907	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			291.46900		292.82300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			299.42500		300.81300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			306.73500		308.15200		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.83800		6.78930		28.07	0.00	0	8,548.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			286.00000	313	27.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			297.00000	275	27.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			305.00000	334	27.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			266.00000	246	27.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			268.00000	294	28.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			329.00000	306	28.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			236.00000	259	28.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			396.00000	371	28.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			251.00000	276	28.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			362.00000	338	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.95	Call			236.00000	259	28.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			396.00000	371	28.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			286.00000	313	27.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			297.00000	275	27.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			326.00000	356	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			237.00000	218	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			373.00000	406	25.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			183.00000	168	25.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			349.00000	380	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			209.00000	192	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			326.00000	356	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			237.00000	218	26.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			221.00000	243	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			432.00000	405	29.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			208.00000	229	29.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			469.00000	441	29.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			373.00000	406	25.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			183.00000	168	25.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			428.00000	464	25.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			138.00000	126	25.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			251.00000	276	28.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			362.00000	338	28.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			76.00000	90	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			937.00000	902	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			57.00000	67	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,067.00000	1,029	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			102.00000	118	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			812.00000	780	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			146.00000	167	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			657.00000	629	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			184.00000	203	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			545.00000	515	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			196.00000	216	30.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			506.00000	478	30.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			459.00000	497	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			120.00000	109	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			528.00000	570	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			89.00000	82	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			605.00000	649	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			66.00000	61	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			399.00000	434	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			160.00000	146	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			566.00000	609	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			77.00000	71	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			399.00000	434	25.38	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	6.55	Put			160.00000	146	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			492.00000	533	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			103.00000	95	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			459.00000	497	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			120.00000	109	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			208.00000	229	29.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			469.00000	441	29.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			646.00000	690	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			56.00000	52	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			492.00000	533	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			103.00000	95	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			184.00000	203	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			545.00000	515	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			174.00000	192	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			584.00000	554	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			146.00000	167	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			657.00000	629	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			122.00000	141	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			733.00000	703	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			159.00000	181	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			620.00000	593	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			134.00000	153	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			694.00000	665	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			349.00000	380	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			209.00000	192	26.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			729.00000	775	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			40.00000	37	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			646.00000	690	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			56.00000	52	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			908.00000	955	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			19.00000	17	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			817.00000	864	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			28.00000	26	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			862.00000	909	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			23.00000	21	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			773.00000	819	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			34.00000	31	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			687.00000	732	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			48.00000	44	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			687.00000	732	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			48.00000	44	24.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			174.00000	192	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			584.00000	554	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			122.00000	141	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			733.00000	703	31.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.45	Call			112.00000	129	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			772.00000	741	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			93.00000	108	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			853.00000	820	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			84.00000	98	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			895.00000	860	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			69.00000	82	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			980.00000	944	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			46.00000	55	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,157.00000	1,117	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			46.00000	55	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,157.00000	1,117	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			37.00000	45	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,248.00000	1,207	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			30.00000	37	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,341.00000	1,299	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			24.00000	30	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,435.00000	1,392	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			63.00000	74	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,023.00000	986	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			51.00000	61	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,112.00000	1,073	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			41.00000	50	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,202.00000	1,162	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			33.00000	41	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,294.00000	1,253	31.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			196.00000	216	30.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			506.00000	478	30.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.93310		6.88400		27.29	0.00	0	920.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			454.00000	484	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			470.00000	451	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			473.00000	504	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			439.00000	421	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			437.00000	466	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			503.00000	483	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			473.00000	504	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			439.00000	421	26.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			404.00000	431	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			570.00000	548	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			420.00000	448	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			536.00000	515	27.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			437.00000	466	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			503.00000	483	27.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			454.00000	484	27.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			470.00000	451	27.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.80	Call			493.00000	523	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			409.00000	390	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			532.00000	564	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			348.00000	331	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			512.00000	543	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			378.00000	360	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			493.00000	523	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			409.00000	390	26.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			389.00000	415	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			605.00000	582	28.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			374.00000	400	28.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			640.00000	617	28.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			404.00000	431	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			570.00000	548	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			532.00000	564	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			348.00000	331	25.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			576.00000	611	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			292.00000	277	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			374.00000	400	28.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			640.00000	617	28.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			196.00000	217	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,112.00000	1,084	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			176.00000	195	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,192.00000	1,162	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			245.00000	268	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			961.00000	935	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			302.00000	329	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			818.00000	796	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			347.00000	371	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			713.00000	688	29.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			360.00000	385	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			676.00000	652	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			601.00000	636	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			267.00000	253	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			658.00000	699	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			224.00000	216	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			690.00000	732	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			206.00000	199	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			554.00000	586	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			320.00000	303	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			690.00000	732	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			206.00000	199	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			554.00000	586	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			320.00000	303	25.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			627.00000	667	24.69	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	6.50	Put			243.00000	234	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			758.00000	801	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			174.00000	168	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			360.00000	385	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			676.00000	652	28.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			335.00000	358	29.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			751.00000	725	29.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			302.00000	329	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			818.00000	796	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			272.00000	297	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			888.00000	864	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			318.00000	346	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			784.00000	763	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			287.00000	313	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			853.00000	830	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			829.00000	873	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			145.00000	140	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			982.00000	1,028	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			98.00000	95	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			904.00000	949	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			120.00000	116	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			829.00000	873	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			145.00000	140	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			758.00000	801	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			174.00000	168	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			942.00000	988	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			108.00000	105	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			866.00000	911	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			132.00000	127	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			793.00000	837	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			159.00000	153	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			724.00000	766	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			190.00000	183	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			866.00000	911	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			132.00000	127	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			258.00000	283	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			924.00000	900	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			232.00000	255	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			998.00000	972	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			335.00000	358	29.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			751.00000	725	29.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			219.00000	242	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,035.00000	1,009	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			219.00000	242	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,035.00000	1,009	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.80	Call		196.00000	217	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,112.00000	1,084	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		176.00000	195	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,192.00000	1,162	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		157.00000	175	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,273.00000	1,242	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		139.00000	156	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,355.00000	1,323	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		124.00000	139	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,440.00000	1,406	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		110.00000	124	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,526.00000	1,491	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		124.00000	139	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,440.00000	1,406	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		258.00000	283	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		924.00000	900	29.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		658.00000	699	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		224.00000	216	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		601.00000	636	24.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		267.00000	253	24.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.01710	6.96700		27.09	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		601.00000	638	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		584.00000	571	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		601.00000	638	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		584.00000	571	26.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		565.00000	601	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		648.00000	634	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		533.00000	567	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		716.00000	700	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		549.00000	584	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		682.00000	667	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		549.00000	584	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		682.00000	667	27.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		583.00000	619	27.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		616.00000	602	27.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		639.00000	676	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		522.00000	509	26.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		677.00000	714	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		460.00000	447	25.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		619.00000	657	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		552.00000	540	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		791.00000	838	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		324.00000	321	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		739.00000	778	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		372.00000	361	24.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.70	Call			696.00000	734	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			429.00000	417	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			658.00000	695	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			491.00000	478	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			518.00000	551	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			751.00000	734	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			489.00000	521	28.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			822.00000	804	28.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			821.00000	869	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			304.00000	302	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			761.00000	808	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			344.00000	341	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			717.00000	756	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			400.00000	389	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			533.00000	567	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			716.00000	700	27.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			503.00000	536	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			786.00000	769	28.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			885.00000	933	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			268.00000	266	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			821.00000	869	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			304.00000	302	24.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			717.00000	756	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			400.00000	389	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			658.00000	695	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			491.00000	478	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			489.00000	521	28.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			822.00000	804	28.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			458.00000	493	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			891.00000	876	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			696.00000	734	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			429.00000	417	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			619.00000	657	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			552.00000	540	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			518.00000	551	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			751.00000	734	27.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			458.00000	493	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			891.00000	876	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			423.00000	458	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			956.00000	941	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			565.00000	601	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			648.00000	634	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			475.00000	507	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			858.00000	840	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			440.00000	475	28.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.45	Put		923.00000	908	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		407.00000	441	28.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		990.00000	974	28.81	0.00	0	0.00

Total for Derivatives:							285,052,235.90	7,264	385,609.00
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Grand Total:							285,052,235.90	7,264	385,609.00
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