

# Daily MTM Report

Daily summary for 29/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			18.04200		18.07900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.85500		6.86000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.35000		7.45000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.77500		7.93500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.19100		11.20000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.48000		7.59000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.78000		7.92000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.80500		7.91000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.56000		7.66000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.85500		7.99000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.91500		8.08600			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.46000	7.61500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.07720		10.02910		30.28	29,254,111.60	2,903	173,566.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			420.00000	437	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			441.00000	410	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			37.00000	39	36.52	11,661,000.00	299	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,308.00000	2,262	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			509.00000	527	28.56	157,573,000.00	299	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			330.00000	299	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			367.00000	380	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			538.00000	503	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			367.00000	380	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			538.00000	503	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			292.00000	304	32.17	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			713.00000	677	32.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			350.00000	364	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			571.00000	536	30.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			335.00000	348	31.22	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			606.00000	570	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			280.00000	292	32.50	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			751.00000	714	32.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			200.00000	208	34.98	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,071.00000	1,031	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			561.00000	580	28.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			282.00000	252	28.12	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			170.00000	178	36.22	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,241.00000	1,200	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			384.00000	398	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			505.00000	471	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			257.00000	268	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			827.00000	790	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			320.00000	332	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			641.00000	605	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			384.00000	398	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			505.00000	471	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			184.00000	192	35.60	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,155.00000	1,115	35.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.90	Call			484.00000	502	28.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			355.00000	324	28.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			509.00000	527	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			330.00000	299	28.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			647.00000	668	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			218.00000	190	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			710.00000	732	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			181.00000	154	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			678.00000	699	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			199.00000	172	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			647.00000	668	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			218.00000	190	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			617.00000	637	27.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			238.00000	210	27.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			440.00000	457	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			411.00000	380	29.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			306.00000	318	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			677.00000	641	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			320.00000	332	31.53	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			641.00000	605	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			306.00000	318	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			677.00000	641	31.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			257.00000	268	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			827.00000	790	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			268.00000	279	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			789.00000	752	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			236.00000	246	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			907.00000	868	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			420.00000	437	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			441.00000	410	29.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			208.00000	217	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,029.00000	990	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			192.00000	200	35.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,113.00000	1,073	35.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			246.00000	256	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			867.00000	829	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			226.00000	235	34.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			947.00000	908	34.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			335.00000	348	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			606.00000	570	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			122.00000	127	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,493.00000	1,450	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			114.00000	119	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,535.00000	1,492	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			95.00000	99	36.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,666.00000	1,622	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,132.00000	2,179	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			2.00000	1	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			853.00000	880	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			124.00000	102	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			589.00000	608	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			260.00000	231	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			779.00000	803	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			150.00000	125	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			931.00000	960	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			102.00000	83	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,315.00000	1,354	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			36.00000	27	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,270.00000	1,308	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			41.00000	31	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,453.00000	1,495	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			24.00000	18	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,453.00000	1,495	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			24.00000	18	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,500.00000	1,542	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			21.00000	15	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,643.00000	1,687	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			14.00000	9	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,595.00000	1,638	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			16.00000	11	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,547.00000	1,590	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			18.00000	13	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,739.00000	1,784	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			10.00000	7	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,500.00000	1,542	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			21.00000	15	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,983.00000	2,030	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			4.00000	3	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,885.00000	1,931	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			6.00000	4	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,788.00000	1,833	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			8.00000	6	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,691.00000	1,735	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			12.00000	8	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,407.00000	1,448	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			28.00000	20	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,226.00000	1,263	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			47.00000	36	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,691.00000	1,735	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			12.00000	8	26.81	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	8.45	Call			1,595.00000	1,638	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			16.00000	11	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,226.00000	1,263	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			47.00000	36	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,138.00000	1,173	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			59.00000	46	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,033.00000	2,079	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			4.00000	2	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,934.00000	1,980	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			5.00000	3	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,836.00000	1,882	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			7.00000	5	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,361.00000	1,401	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			32.00000	24	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,934.00000	1,980	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			5.00000	3	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,836.00000	1,882	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			7.00000	5	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,361.00000	1,401	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			32.00000	24	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,270.00000	1,308	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			41.00000	31	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,182.00000	1,218	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			53.00000	41	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,983.00000	2,030	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			4.00000	3	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,885.00000	1,931	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			6.00000	4	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,407.00000	1,448	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			28.00000	20	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,739.00000	1,784	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			10.00000	7	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,095.00000	1,129	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			66.00000	52	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,012.00000	1,043	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			83.00000	66	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			931.00000	960	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			102.00000	83	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,012.00000	1,043	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			83.00000	66	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			779.00000	803	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			150.00000	125	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			589.00000	608	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			260.00000	231	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,182.00000	1,218	26.81	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	8.90	Put			53.00000	41	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			853.00000	880	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			124.00000	102	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			534.00000	553	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			305.00000	275	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			534.00000	553	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			305.00000	275	28.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			484.00000	502	28.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			355.00000	324	28.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			402.00000	417	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			473.00000	440	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			816.00000	841	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			136.00000	114	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			743.00000	765	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			164.00000	138	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			461.00000	478	29.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			381.00000	351	29.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			268.00000	279	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			789.00000	752	32.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			246.00000	256	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			867.00000	829	33.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			177.00000	185	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,198.00000	1,157	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			164.00000	171	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,285.00000	1,244	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			217.00000	226	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			988.00000	949	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			200.00000	208	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,071.00000	1,031	34.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			217.00000	226	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			988.00000	949	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			155.00000	161	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,325.00000	1,284	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			137.00000	143	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,408.00000	1,366	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			137.00000	143	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,408.00000	1,366	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			108.00000	112	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,578.00000	1,535	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			84.00000	87	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,754.00000	1,710	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			73.00000	76	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,844.00000	1,799	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			64.00000	67	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,935.00000	1,890	36.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	12.00	Call			56.00000	59	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,027.00000	1,981	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			177.00000	185	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,198.00000	1,157	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			164.00000	171	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,285.00000	1,244	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			146.00000	152	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,367.00000	1,325	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			129.00000	135	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,450.00000	1,408	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			101.00000	105	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,622.00000	1,578	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			89.00000	93	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,710.00000	1,666	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			78.00000	82	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,799.00000	1,754	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			69.00000	72	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,890.00000	1,844	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			73.00000	76	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,844.00000	1,799	36.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			402.00000	417	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			473.00000	440	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			170.00000	178	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,241.00000	1,200	36.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			208.00000	217	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,029.00000	990	34.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			461.00000	478	29.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			381.00000	351	29.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			678.00000	699	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			199.00000	172	27.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			892.00000	919	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			113.00000	92	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			743.00000	765	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			164.00000	138	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			971.00000	1,001	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			92.00000	74	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			816.00000	841	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			136.00000	114	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			617.00000	637	27.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			238.00000	210	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.27070		10.22070		29.53	5,186,703.50	505	6,209.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			752.00000	757	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			732.00000	687	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			697.00000	700	29.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			826.00000	780	29.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			680.00000	683	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			859.00000	812	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			601.00000	602	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,030.00000	981	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			663.00000	665	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			892.00000	845	30.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			601.00000	602	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,030.00000	981	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			715.00000	719	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			794.00000	748	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			631.00000	632	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			960.00000	912	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			792.00000	797	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			672.00000	626	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			832.00000	838	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			611.00000	567	28.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			947.00000	957	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			476.00000	436	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			976.00000	987	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			455.00000	416	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			918.00000	928	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			498.00000	457	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			896.00000	904	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			525.00000	484	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			812.00000	817	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			641.00000	597	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			812.00000	817	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			641.00000	597	28.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			772.00000	777	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			701.00000	656	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			697.00000	700	29.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			826.00000	780	29.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			615.00000	617	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			995.00000	946	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			615.00000	617	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			995.00000	946	30.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			646.00000	649	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			926.00000	878	30.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			631.00000	632	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			960.00000	912	30.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			559.00000	559	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,138.00000	1,088	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			586.00000	587	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,066.00000	1,016	30.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			525.00000	524	31.30	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	Put			1,204.00000	1,153	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			733.00000	738	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			763.00000	717	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			476.00000	475	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,306.00000	1,254	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			446.00000	444	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,375.00000	1,323	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			542.00000	541	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,171.00000	1,120	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			559.00000	559	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,138.00000	1,088	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			508.00000	507	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,237.00000	1,186	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			680.00000	683	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			859.00000	812	29.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			391.00000	387	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,520.00000	1,467	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			318.00000	314	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,747.00000	1,693	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			307.00000	303	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,787.00000	1,732	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			277.00000	272	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,906.00000	1,851	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			432.00000	429	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,411.00000	1,358	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			542.00000	541	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,171.00000	1,120	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			852.00000	859	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			582.00000	539	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,097.00000	1,112	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			377.00000	341	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			874.00000	882	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			553.00000	511	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,035.00000	1,048	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			415.00000	378	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			918.00000	928	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			498.00000	457	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,162.00000	1,178	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			341.00000	308	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,479.00000	1,504	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			208.00000	183	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,479.00000	1,504	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			208.00000	183	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,594.00000	1,622	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			174.00000	151	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,634.00000	1,662	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			163.00000	141	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,674.00000	1,703	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			153.00000	132	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,755.00000	1,785	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			134.00000	115	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,714.00000	1,744	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			143.00000	123	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,880.00000	1,913	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			109.00000	92	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,714.00000	1,744	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			143.00000	123	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,555.00000	1,582	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			185.00000	161	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,052.00000	2,088	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			81.00000	67	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,965.00000	2,000	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			94.00000	79	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,796.00000	1,828	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			125.00000	107	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,405.00000	1,428	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			234.00000	207	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,333.00000	1,354	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			262.00000	233	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,008.00000	2,044	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			87.00000	73	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,922.00000	1,956	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			101.00000	85	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,838.00000	1,870	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			117.00000	99	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,517.00000	1,543	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			196.00000	172	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,442.00000	1,465	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			221.00000	195	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,368.00000	1,390	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			248.00000	220	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,230.00000	2,269	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			59.00000	48	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,140.00000	2,178	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			69.00000	57	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,796.00000	1,828	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			125.00000	107	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,880.00000	1,913	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			109.00000	92	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,096.00000	2,133	27.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.20	Put			75.00000	62	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,922.00000	1,956	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			101.00000	85	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,517.00000	1,543	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			196.00000	172	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,755.00000	1,785	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			134.00000	115	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,674.00000	1,703	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			153.00000	132	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,594.00000	1,622	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			174.00000	151	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,368.00000	1,390	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			248.00000	220	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,297.00000	1,317	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			277.00000	247	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,229.00000	1,247	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			308.00000	276	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,297.00000	1,317	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			277.00000	247	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			976.00000	987	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			455.00000	416	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,035.00000	1,048	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			415.00000	378	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,229.00000	1,247	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			308.00000	276	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			792.00000	797	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			672.00000	626	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,162.00000	1,178	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			341.00000	308	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			874.00000	882	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			553.00000	511	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,066.00000	1,080	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			395.00000	359	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,005.00000	1,017	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			435.00000	397	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			772.00000	777	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			701.00000	656	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			572.00000	573	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,102.00000	1,052	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			446.00000	444	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,375.00000	1,323	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			418.00000	415	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,447.00000	1,394	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			715.00000	719	29.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			794.00000	748	29.53	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 12/06/2009 Currency Future	11.00	Call			492.00000	491	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,271.00000	1,220	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			461.00000	459	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,340.00000	1,288	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			525.00000	524	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,204.00000	1,153	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			461.00000	459	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,340.00000	1,288	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			404.00000	401	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,483.00000	1,430	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			378.00000	374	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,557.00000	1,503	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			353.00000	349	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,632.00000	1,578	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			329.00000	325	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,709.00000	1,654	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			365.00000	361	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,594.00000	1,541	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			341.00000	337	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,670.00000	1,616	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			297.00000	292	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,826.00000	1,771	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			257.00000	252	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,987.00000	1,932	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			240.00000	234	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,069.00000	2,014	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			223.00000	218	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,152.00000	2,097	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			207.00000	202	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,236.00000	2,181	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			286.00000	282	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,866.00000	1,811	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			267.00000	262	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,946.00000	1,891	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			248.00000	243	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,028.00000	1,973	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			231.00000	226	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,110.00000	2,055	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			341.00000	337	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,670.00000	1,616	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			240.00000	234	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,069.00000	2,014	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			752.00000	757	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			732.00000	687	29.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			404.00000	401	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,483.00000	1,430	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			378.00000	374	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,557.00000	1,503	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			476.00000	475	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,306.00000	1,254	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			391.00000	387	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,520.00000	1,467	31.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			852.00000	859	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			582.00000	539	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,005.00000	1,017	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			435.00000	397	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			896.00000	904	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			525.00000	484	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,195.00000	1,212	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			324.00000	292	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,129.00000	1,145	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			359.00000	324	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,066.00000	1,080	27.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			395.00000	359	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.44740		10.39670		29.37	0.00	0	68.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			973.00000	979	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			977.00000	931	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			920.00000	924	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,073.00000	1,026	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			903.00000	906	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,106.00000	1,059	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			824.00000	826	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,277.00000	1,228	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			903.00000	906	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,106.00000	1,059	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			824.00000	826	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,277.00000	1,228	30.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			886.00000	890	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,139.00000	1,092	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			937.00000	942	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,040.00000	994	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			854.00000	857	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,207.00000	1,159	30.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			920.00000	924	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,073.00000	1,026	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,011.00000	1,018	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			915.00000	870	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,049.00000	1,055	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			852.00000	808	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,155.00000	1,162	27.79	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	9.95	Put			709.00000	665	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,209.00000	1,218	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			663.00000	620	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,182.00000	1,190	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			685.00000	642	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,129.00000	1,135	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			732.00000	688	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			678.00000	677	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,581.00000	1,530	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,237.00000	1,246	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			641.00000	599	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,182.00000	1,190	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			685.00000	642	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,088.00000	1,094	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			791.00000	747	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,353.00000	1,364	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			556.00000	517	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,294.00000	1,304	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			597.00000	557	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,237.00000	1,246	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			641.00000	599	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,011.00000	1,018	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			915.00000	870	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			973.00000	979	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			977.00000	931	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,383.00000	1,395	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			536.00000	497	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,323.00000	1,334	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			576.00000	537	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,265.00000	1,275	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			619.00000	577	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,108.00000	1,114	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			761.00000	717	27.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,068.00000	1,074	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			821.00000	777	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,030.00000	1,036	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			883.00000	839	28.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			992.00000	998	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			945.00000	901	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,413.00000	1,426	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			516.00000	478	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,294.00000	1,304	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			597.00000	557	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,049.00000	1,055	28.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			852.00000	808	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,088.00000	1,094	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			791.00000	747	28.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			870.00000	873	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,173.00000	1,125	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			839.00000	841	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,242.00000	1,194	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			809.00000	811	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,312.00000	1,263	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			781.00000	782	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,384.00000	1,334	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,068.00000	1,074	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			821.00000	777	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			992.00000	998	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			945.00000	901	29.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			955.00000	960	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,008.00000	963	29.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			794.00000	796	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,348.00000	1,299	30.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			763.00000	763	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,416.00000	1,366	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			728.00000	728	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,481.00000	1,431	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			839.00000	841	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,242.00000	1,194	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			763.00000	763	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,416.00000	1,366	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			694.00000	694	30.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,547.00000	1,496	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.58980		10.54050		29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,159.00000	1,167	29.17	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,168.00000	1,127	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,107.00000	1,114	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,266.00000	1,224	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,090.00000	1,097	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,299.00000	1,257	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,011.00000	1,016	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,470.00000	1,426	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,073.00000	1,080	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,333.00000	1,290	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,124.00000	1,131	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,233.00000	1,191	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,073.00000	1,080	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,333.00000	1,290	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,041.00000	1,047	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,401.00000	1,357	29.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,196.00000	1,203	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,105.00000	1,063	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,253.00000	1,260	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,013.00000	970	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,353.00000	1,361	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			863.00000	822	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,373.00000	1,382	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			832.00000	792	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,334.00000	1,341	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			893.00000	851	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,334.00000	1,341	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			893.00000	851	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,234.00000	1,241	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,043.00000	1,001	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,177.00000	1,185	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,137.00000	1,095	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			706.00000	707	32.96	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,466.00000	2,417	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			592.00000	592	34.33	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,051.00000	3,002	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,414.00000	1,425	27.41	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			774.00000	735	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,141.00000	1,149	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,201.00000	1,159	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			967.00000	971	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,576.00000	1,532	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			981.00000	986	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,541.00000	1,496	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			926.00000	930	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,685.00000	1,640	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			953.00000	957	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,612.00000	1,567	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			706.00000	707	32.96	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,466.00000	2,417	32.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			850.00000	853	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,910.00000	1,863	31.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			875.00000	878	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,834.00000	1,788	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,215.00000	1,222	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,074.00000	1,032	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			763.00000	765	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,223.00000	2,175	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			688.00000	689	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,548.00000	2,499	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			622.00000	622	33.96	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,882.00000	2,832	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			564.00000	563	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,223.00000	3,174	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			784.00000	786	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,143.00000	2,096	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			638.00000	638	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,798.00000	2,749	33.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			578.00000	577	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,137.00000	3,088	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,270.00000	2,303	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			229.00000	213	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,838.00000	1,863	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			397.00000	373	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,502.00000	1,516	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			662.00000	626	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			743.00000	745	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,303.00000	2,255	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			551.00000	550	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,310.00000	3,260	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,348.00000	2,383	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			208.00000	193	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,902.00000	1,929	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			362.00000	339	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,549.00000	1,565	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			608.00000	575	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,294.00000	1,301	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			953.00000	911	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			900.00000	903	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,759.00000	1,713	31.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			655.00000	655	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,714.00000	2,665	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,043.00000	2,073	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			302.00000	283	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,657.00000	1,677	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			517.00000	487	26.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			805.00000	807	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,065.00000	2,017	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			514.00000	513	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,573.00000	3,523	35.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,971.00000	1,999	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			330.00000	309	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,601.00000	1,619	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			560.00000	529	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			672.00000	672	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,631.00000	2,582	33.39	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 14/12/2009 Currency Future	13.10	Call			578.00000	577	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,137.00000	3,088	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			502.00000	502	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,662.00000	3,612	35.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,117.00000	2,148	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			277.00000	258	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,715.00000	1,737	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			475.00000	447	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			827.00000	830	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,987.00000	1,940	31.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			607.00000	607	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,966.00000	2,917	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			525.00000	525	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,485.00000	3,435	35.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,193.00000	2,225	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			252.00000	235	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,776.00000	1,799	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			435.00000	409	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,457.00000	1,470	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			717.00000	680	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			724.00000	725	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,384.00000	2,336	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			622.00000	622	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,882.00000	2,832	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			538.00000	537	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,397.00000	3,348	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,080.00000	2,110	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			289.00000	271	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,686.00000	1,707	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			496.00000	467	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,393.00000	1,403	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			803.00000	763	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			816.00000	818	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,026.00000	1,979	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			697.00000	698	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,507.00000	2,458	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			599.00000	599	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,009.00000	2,959	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			520.00000	519	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,529.00000	3,479	35.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,510.00000	2,546	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			169.00000	157	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,043.00000	2,073	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			302.00000	283	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			805.00000	807	31.89	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 14/12/2009 Currency Future	11.80	Put			2,065.00000	2,017	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,592.00000	2,630	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			152.00000	140	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,715.00000	1,737	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			475.00000	447	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,634.00000	2,673	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			144.00000	133	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,155.00000	2,186	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			264.00000	247	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,745.00000	1,768	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			455.00000	428	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,435.00000	1,447	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			745.00000	707	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			996.00000	1,001	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,505.00000	1,461	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			839.00000	841	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,948.00000	1,902	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			715.00000	716	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,425.00000	2,376	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			614.00000	614	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,924.00000	2,875	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,762.00000	2,802	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			122.00000	112	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,838.00000	1,863	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			397.00000	373	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			743.00000	745	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,303.00000	2,255	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,719.00000	2,758	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			129.00000	118	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,231.00000	2,264	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			240.00000	224	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,807.00000	1,831	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			416.00000	391	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,479.00000	1,493	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			689.00000	653	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,026.00000	1,031	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,435.00000	1,392	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			862.00000	865	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,872.00000	1,825	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			734.00000	735	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,343.00000	2,295	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			557.00000	557	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,267.00000	3,217	34.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,936.00000	2,977	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			96.00000	88	25.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,428.00000	2,464	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			188.00000	174	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			926.00000	930	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,685.00000	1,640	30.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,981.00000	3,022	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			90.00000	82	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,469.00000	2,505	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			178.00000	165	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,007.00000	2,036	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			316.00000	296	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,629.00000	1,647	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			538.00000	508	26.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			939.00000	943	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,649.00000	1,603	30.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			794.00000	796	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,104.00000	2,057	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,025.00000	3,067	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			85.00000	77	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,677.00000	2,715	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			136.00000	125	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,776.00000	1,799	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			435.00000	409	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,388.00000	2,423	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			198.00000	183	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,935.00000	1,963	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			344.00000	323	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,573.00000	1,590	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			583.00000	550	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,315.00000	1,321	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			924.00000	882	28.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			912.00000	916	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,722.00000	1,676	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			774.00000	775	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,183.00000	2,135	32.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			663.00000	664	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,673.00000	2,624	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			497.00000	496	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,706.00000	3,656	35.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,971.00000	1,999	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			330.00000	309	25.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			784.00000	786	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,143.00000	2,096	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			472.00000	471	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,831.00000	3,781	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			488.00000	488	35.73	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	13.80	Put			3,748.00000	3,698	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,007.00000	2,036	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			316.00000	296	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			794.00000	796	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,104.00000	2,057	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			680.00000	680	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,589.00000	2,541	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			508.00000	507	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,617.00000	3,567	35.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			456.00000	455	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,915.00000	3,865	35.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,551.00000	2,588	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			160.00000	148	25.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.16590		11.18350		30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,435.00000	1,402	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,452.00000	1,436	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,113.00000	1,083	32.14	323,817,000.00	299	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,229.00000	2,217	32.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,996.00000	1,962	26.90	586,638,000.00	299	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			662.00000	646	26.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,385.00000	1,351	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,551.00000	1,536	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,368.00000	1,335	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,585.00000	1,569	30.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,290.00000	1,258	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,757.00000	1,742	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,352.00000	1,319	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,619.00000	1,603	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,336.00000	1,303	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,653.00000	1,638	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,261.00000	1,229	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,827.00000	1,813	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,321.00000	1,288	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,687.00000	1,672	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,305.00000	1,273	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,722.00000	1,707	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,418.00000	1,385	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,485.00000	1,469	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,502.00000	1,470	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,319.00000	1,304	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,538.00000	1,505	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,254.00000	1,239	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,520.00000	1,487	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,286.00000	1,271	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,485.00000	1,453	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,352.00000	1,337	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,452.00000	1,419	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,418.00000	1,404	30.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,401.00000	1,368	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,518.00000	1,502	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,714.00000	1,680	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			980.00000	964	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,355.00000	1,322	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,612.00000	1,596	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,049.00000	2,015	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			615.00000	599	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,945.00000	1,910	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			711.00000	695	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,895.00000	1,861	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			762.00000	745	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,847.00000	1,813	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			814.00000	797	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,801.00000	1,767	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			868.00000	851	27.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,757.00000	1,723	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			923.00000	907	28.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,054.00000	1,024	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,421.00000	2,408	32.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,188.00000	2,155	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			505.00000	489	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,468.00000	1,436	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,385.00000	1,370	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,305.00000	1,273	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,722.00000	1,707	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			838.00000	812	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,354.00000	3,346	34.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,290.00000	2,257	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			457.00000	441	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,556.00000	1,523	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,222.00000	1,207	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			861.00000	835	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,228.00000	3,219	34.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,360.00000	2,327	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			426.00000	411	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,593.00000	1,560	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,160.00000	1,144	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,556.00000	1,523	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,222.00000	1,207	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,385.00000	1,351	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,551.00000	1,536	30.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.45	Call			878.00000	851	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,145.00000	3,135	34.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,395.00000	2,363	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			412.00000	397	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,612.00000	1,579	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,129.00000	1,113	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,574.00000	1,541	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,191.00000	1,175	29.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,468.00000	1,436	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,385.00000	1,370	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			887.00000	860	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,103.00000	3,094	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,467.00000	2,435	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			383.00000	369	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,652.00000	1,618	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,068.00000	1,052	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			904.00000	877	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,020.00000	3,011	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,232.00000	1,200	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,899.00000	1,884	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			797.00000	771	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,563.00000	3,555	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,076.00000	2,042	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			592.00000	576	26.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,275.00000	1,243	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,792.00000	1,777	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,246.00000	1,214	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,863.00000	1,849	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			808.00000	782	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,524.00000	3,516	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,945.00000	1,910	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			711.00000	695	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,232.00000	1,200	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,899.00000	1,884	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,204.00000	1,172	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,971.00000	1,957	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,177.00000	1,146	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,043.00000	2,030	31.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			754.00000	729	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,720.00000	3,713	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			2,022.00000	1,988	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			638.00000	622	26.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,401.00000	1,368	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,518.00000	1,502	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,246.00000	1,214	31.26	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 15/03/2010 Currency Future	11.80	Put			1,863.00000	1,849	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,218.00000	1,186	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,934.00000	1,920	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			786.00000	761	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,602.00000	3,595	34.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,131.00000	2,097	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			548.00000	531	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			822.00000	797	34.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,439.00000	3,431	34.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.38730		14.29450		27.84	6,186,539.00	430	14,025.00
£ / R On 16/03/2009 Currency Future	14.30	Call			577.00000	615	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			583.00000	528	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			577.00000	615	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			583.00000	528	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			617.00000	657	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			522.00000	470	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			681.00000	726	26.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			436.00000	389	26.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			637.00000	679	27.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			493.00000	442	27.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			489.00000	521	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			744.00000	684	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			404.00000	429	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			959.00000	892	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			348.00000	369	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,103.00000	1,032	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			391.00000	416	30.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			997.00000	928	30.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			333.00000	354	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,138.00000	1,066	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			416.00000	443	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			922.00000	856	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			318.00000	338	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,174.00000	1,101	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			363.00000	386	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,069.00000	999	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			522.00000	556	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			678.00000	619	28.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			754.00000	805	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			360.00000	318	26.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			781.00000	834	26.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			336.00000	296	26.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			659.00000	702	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			464.00000	415	27.11	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	14.55	Call			489.00000	521	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			744.00000	684	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			473.00000	504	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			779.00000	717	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			379.00000	403	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,035.00000	965	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			278.00000	296	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,284.00000	1,208	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			200.00000	212	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,555.00000	1,475	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			164.00000	174	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,720.00000	1,637	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			210.00000	223	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,515.00000	1,436	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			266.00000	282	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,321.00000	1,245	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			254.00000	270	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,359.00000	1,282	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			266.00000	282	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,321.00000	1,245	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			231.00000	245	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,436.00000	1,358	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			278.00000	296	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,284.00000	1,208	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			220.00000	234	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,476.00000	1,397	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			134.00000	142	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,889.00000	1,805	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			190.00000	202	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,596.00000	1,515	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			210.00000	223	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,515.00000	1,436	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			172.00000	183	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,678.00000	1,596	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			114.00000	121	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,020.00000	1,934	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			120.00000	128	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,976.00000	1,891	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			156.00000	166	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,761.00000	1,678	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			134.00000	142	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,889.00000	1,805	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			103.00000	109	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,108.00000	2,022	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			92.00000	98	31.09	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	16.40	Put			2,198.00000	2,110	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			92.00000	98	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,198.00000	2,110	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			148.00000	157	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,804.00000	1,720	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			83.00000	87	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,288.00000	2,200	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			56.00000	59	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,611.00000	2,521	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			62.00000	66	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,518.00000	2,429	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			37.00000	39	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,942.00000	2,851	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			25.00000	27	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,231.00000	3,139	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			13.00000	13	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,768.00000	3,676	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			6.00000	6	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,361.00000	4,268	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			4.00000	5	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,510.00000	4,417	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			7.00000	7	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,212.00000	4,120	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			14.00000	15	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,670.00000	3,578	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			7.00000	8	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,163.00000	4,070	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			49.00000	52	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,705.00000	2,615	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			127.00000	135	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,932.00000	1,847	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			74.00000	78	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,379.00000	2,291	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			141.00000	150	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,846.00000	1,762	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			254.00000	270	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,359.00000	1,282	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			304.00000	324	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,210.00000	1,136	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			242.00000	257	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,397.00000	1,320	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			444.00000	472	29.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			849.00000	785	29.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			416.00000	443	30.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			922.00000	856	30.39	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	14.90	Call			391.00000	416	30.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			997.00000	928	30.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			458.00000	488	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			814.00000	751	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			430.00000	457	30.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			885.00000	820	30.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			291.00000	309	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,247.00000	1,172	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			172.00000	183	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,678.00000	1,596	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			156.00000	166	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,761.00000	1,678	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			348.00000	369	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,103.00000	1,032	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			318.00000	338	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,174.00000	1,101	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			220.00000	234	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,476.00000	1,397	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			181.00000	193	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,637.00000	1,555	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			164.00000	174	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,720.00000	1,637	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			200.00000	212	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,555.00000	1,475	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			114.00000	121	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,020.00000	1,934	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			103.00000	109	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,108.00000	2,022	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			66.00000	70	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,471.00000	2,382	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			141.00000	150	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,846.00000	1,762	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			127.00000	135	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,932.00000	1,847	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			74.00000	78	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,379.00000	2,291	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			59.00000	62	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,564.00000	2,475	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			108.00000	115	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,064.00000	1,978	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			97.00000	103	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,153.00000	2,066	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			87.00000	92	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,243.00000	2,155	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			78.00000	83	31.09	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	16.55	Put			2,334.00000	2,245	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			70.00000	74	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,425.00000	2,337	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			156.00000	166	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,761.00000	1,678	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			44.00000	46	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,799.00000	2,709	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			39.00000	41	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,894.00000	2,804	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			35.00000	36	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,990.00000	2,899	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			31.00000	32	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,086.00000	2,995	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			11.00000	11	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,866.00000	3,774	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			10.00000	10	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,965.00000	3,873	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			8.00000	9	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,064.00000	3,971	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			6.00000	7	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,262.00000	4,169	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			6.00000	6	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,361.00000	4,268	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			5.00000	5	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,460.00000	4,368	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			4.00000	4	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,560.00000	4,467	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			24.00000	25	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,279.00000	3,188	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			21.00000	22	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,377.00000	3,285	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			18.00000	19	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,474.00000	3,382	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			16.00000	17	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,572.00000	3,480	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			21.00000	22	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,377.00000	3,285	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			16.00000	17	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,572.00000	3,480	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			11.00000	11	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,866.00000	3,774	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			8.00000	9	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,064.00000	3,971	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			12.00000	12	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,817.00000	3,725	31.09	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	18.20	Call			10.00000	11	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,916.00000	3,823	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			9.00000	9	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,014.00000	3,922	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			8.00000	8	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,113.00000	4,021	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			6.00000	6	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,311.00000	4,219	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			5.00000	5	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,411.00000	4,318	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			4.00000	4	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,609.00000	4,517	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			7.00000	8	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,163.00000	4,070	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			4.00000	4	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,560.00000	4,467	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			4.00000	4	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,659.00000	4,566	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			3.00000	3	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,759.00000	4,666	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			3.00000	3	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,858.00000	4,765	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			2.00000	2	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,958.00000	4,865	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			6.00000	7	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,262.00000	4,169	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			4.00000	4	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,659.00000	4,566	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			3.00000	3	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,759.00000	4,666	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			22.00000	23	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,328.00000	3,236	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			20.00000	21	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,425.00000	3,333	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			17.00000	18	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,523.00000	3,431	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			15.00000	16	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,621.00000	3,529	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			13.00000	14	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,719.00000	3,627	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			41.00000	44	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,847.00000	2,756	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			32.00000	34	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,038.00000	2,947	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			29.00000	30	31.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.40	Put			3,134.00000	3,043	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			59.00000	62	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,564.00000	2,475	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			52.00000	55	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,658.00000	2,568	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			47.00000	49	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,752.00000	2,662	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			41.00000	44	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,847.00000	2,756	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			22.00000	23	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,328.00000	3,236	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			97.00000	103	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,153.00000	2,066	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			56.00000	59	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,611.00000	2,521	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			52.00000	55	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,658.00000	2,568	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			181.00000	193	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,637.00000	1,555	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			164.00000	174	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,720.00000	1,637	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			78.00000	83	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,334.00000	2,245	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			333.00000	354	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,138.00000	1,066	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			120.00000	128	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,976.00000	1,891	31.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			404.00000	429	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			959.00000	892	30.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			458.00000	488	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			814.00000	751	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			597.00000	636	27.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			552.00000	498	27.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			558.00000	595	28.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			613.00000	558	28.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			540.00000	575	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			645.00000	588	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			505.00000	538	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			711.00000	651	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			876.00000	933	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			282.00000	246	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			812.00000	866	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			317.00000	279	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			704.00000	752	26.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			410.00000	364	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.50	Call		1,013.00000	1,076	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		218.00000	188	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		943.00000	1,003	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		249.00000	216	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		812.00000	866	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		317.00000	279	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,049.00000	1,113	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		204.00000	176	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		978.00000	1,039	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		233.00000	202	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		909.00000	968	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		265.00000	230	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		844.00000	899	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		299.00000	262	26.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		729.00000	778	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		384.00000	340	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		681.00000	726	26.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		436.00000	389	26.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		473.00000	504	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		779.00000	717	29.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		558.00000	595	28.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		613.00000	558	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.65740	14.56140		28.07	366,435.00	25	264.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,003.00000	1,044	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		991.00000	937	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		984.00000	1,025	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		1,022.00000	967	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,021.00000	1,063	27.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		960.00000	906	27.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,080.00000	1,122	27.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		869.00000	815	27.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,041.00000	1,082	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		929.00000	875	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		913.00000	951	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,152.00000	1,093	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		819.00000	852	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,358.00000	1,295	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		731.00000	761	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,520.00000	1,454	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		804.00000	837	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,393.00000	1,329	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		731.00000	761	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,520.00000	1,454	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call		834.00000	868	29.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put		1,322.00000	1,260	29.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.45	Call			697.00000	725	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,586.00000	1,518	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			767.00000	798	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,456.00000	1,391	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			930.00000	968	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,119.00000	1,061	28.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,160.00000	1,207	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			749.00000	699	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,139.00000	1,185	26.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			778.00000	727	26.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,182.00000	1,230	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			720.00000	672	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			897.00000	933	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,185.00000	1,126	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			786.00000	817	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,424.00000	1,360	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			664.00000	691	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,652.00000	1,584	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			558.00000	581	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,896.00000	1,823	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			491.00000	511	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,079.00000	2,004	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			572.00000	596	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,860.00000	1,788	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			632.00000	658	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,720.00000	1,651	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			616.00000	642	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,755.00000	1,685	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			648.00000	674	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,686.00000	1,617	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			601.00000	626	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,790.00000	1,719	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			648.00000	674	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,686.00000	1,617	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			442.00000	460	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,230.00000	2,153	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			530.00000	552	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,968.00000	1,895	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			503.00000	524	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,042.00000	1,967	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			408.00000	425	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,347.00000	2,268	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			849.00000	884	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,288.00000	1,226	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			478.00000	498	29.61	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	16.20	Put			2,117.00000	2,041	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			430.00000	448	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,269.00000	2,191	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			387.00000	403	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,425.00000	2,346	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			366.00000	382	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,505.00000	2,425	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			357.00000	372	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,545.00000	2,464	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			419.00000	437	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,308.00000	2,229	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			466.00000	485	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,154.00000	2,078	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			347.00000	362	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,586.00000	2,504	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			286.00000	298	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,874.00000	2,791	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			302.00000	315	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,791.00000	2,708	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			234.00000	244	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,173.00000	3,087	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			197.00000	205	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,435.00000	3,348	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			138.00000	143	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,976.00000	3,886	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			95.00000	99	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,534.00000	4,441	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			86.00000	90	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,675.00000	4,582	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			108.00000	112	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,346.00000	4,255	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			142.00000	148	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,930.00000	3,840	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			151.00000	157	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,839.00000	3,749	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			111.00000	115	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,300.00000	4,208	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			270.00000	282	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,959.00000	2,874	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			454.00000	473	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,192.00000	2,115	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			586.00000	611	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,825.00000	1,753	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			880.00000	916	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,219.00000	1,159	28.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.10	Call			819.00000	852	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,358.00000	1,295	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			749.00000	780	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,488.00000	1,422	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			714.00000	743	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,553.00000	1,486	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			680.00000	708	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,619.00000	1,551	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			913.00000	951	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,152.00000	1,093	28.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			880.00000	916	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,219.00000	1,159	28.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			749.00000	780	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,488.00000	1,422	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			714.00000	743	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,553.00000	1,486	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			834.00000	868	29.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,322.00000	1,260	29.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			804.00000	837	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,393.00000	1,329	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			664.00000	691	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,652.00000	1,584	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			586.00000	611	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,825.00000	1,753	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			558.00000	581	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,896.00000	1,823	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			864.00000	900	29.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,253.00000	1,192	29.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			632.00000	658	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,720.00000	1,651	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			478.00000	498	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,117.00000	2,041	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			558.00000	581	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,896.00000	1,823	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			503.00000	524	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,042.00000	1,967	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			544.00000	566	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,932.00000	1,859	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			516.00000	538	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,005.00000	1,931	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			430.00000	448	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,269.00000	2,191	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			530.00000	552	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,968.00000	1,895	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			454.00000	473	29.61	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	16.30	Put			2,192.00000	2,115	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			387.00000	403	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,425.00000	2,346	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			347.00000	362	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,586.00000	2,504	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			366.00000	382	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,505.00000	2,425	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			328.00000	342	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,667.00000	2,585	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			311.00000	324	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,749.00000	2,667	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			328.00000	342	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,667.00000	2,585	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			294.00000	306	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,833.00000	2,749	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			397.00000	414	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,386.00000	2,307	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			376.00000	392	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,465.00000	2,385	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			338.00000	352	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,626.00000	2,545	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			320.00000	333	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,708.00000	2,626	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			491.00000	511	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,079.00000	2,004	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			442.00000	460	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,230.00000	2,153	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			338.00000	352	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,626.00000	2,545	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			255.00000	266	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,044.00000	2,959	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			241.00000	251	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,130.00000	3,044	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			228.00000	237	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,216.00000	3,130	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			215.00000	224	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,303.00000	3,217	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			133.00000	139	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,022.00000	3,932	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			126.00000	131	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,114.00000	4,023	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			118.00000	123	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,207.00000	4,115	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			104.00000	108	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,393.00000	4,301	29.61	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	18.95	Call			98.00000	102	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,487.00000	4,394	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			92.00000	96	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,581.00000	4,488	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			191.00000	199	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,480.00000	3,392	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			180.00000	188	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,569.00000	3,480	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			170.00000	177	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,658.00000	3,570	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			160.00000	167	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,749.00000	3,659	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			180.00000	188	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,569.00000	3,480	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			160.00000	167	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,749.00000	3,659	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			133.00000	139	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,022.00000	3,932	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			118.00000	123	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,207.00000	4,115	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			129.00000	135	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,068.00000	3,977	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			122.00000	127	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,160.00000	4,069	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			114.00000	119	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,253.00000	4,162	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			101.00000	105	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,440.00000	4,348	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			89.00000	93	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,628.00000	4,535	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			84.00000	87	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,722.00000	4,630	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			104.00000	108	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,393.00000	4,301	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			92.00000	96	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,581.00000	4,488	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			81.00000	84	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,770.00000	4,677	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			76.00000	79	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,865.00000	4,772	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			71.00000	74	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,960.00000	4,867	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			67.00000	69	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,055.00000	4,962	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			101.00000	105	29.61	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	18.90	Put			4,440.00000	4,348	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			79.00000	82	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,817.00000	4,724	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			74.00000	77	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,912.00000	4,819	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			248.00000	259	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,087.00000	3,001	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			221.00000	231	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,260.00000	3,173	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			209.00000	217	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,347.00000	3,260	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			186.00000	193	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,524.00000	3,436	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			175.00000	182	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,614.00000	3,525	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			165.00000	172	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,703.00000	3,614	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			155.00000	162	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,794.00000	3,704	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			294.00000	306	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,833.00000	2,749	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			278.00000	290	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,917.00000	2,832	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			263.00000	274	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,001.00000	2,916	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			248.00000	259	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,087.00000	3,001	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			186.00000	193	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,524.00000	3,436	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			376.00000	392	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,465.00000	2,385	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			286.00000	298	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,874.00000	2,791	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			302.00000	315	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,791.00000	2,708	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			255.00000	266	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,044.00000	2,959	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			228.00000	237	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,216.00000	3,130	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			419.00000	437	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,308.00000	2,229	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			572.00000	596	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,860.00000	1,788	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,060.00000	1,102	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			899.00000	845	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.60	Call			984.00000	1,025	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,022.00000	967	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			948.00000	987	28.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,086.00000	1,029	28.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,003.00000	1,044	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			991.00000	937	28.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			965.00000	1,005	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,054.00000	998	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,260.00000	1,311	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			649.00000	604	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,204.00000	1,253	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			692.00000	646	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,119.00000	1,163	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			807.00000	756	27.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,378.00000	1,433	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			567.00000	525	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,318.00000	1,371	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			607.00000	564	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,204.00000	1,253	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			692.00000	646	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,409.00000	1,464	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			547.00000	507	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,348.00000	1,402	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			587.00000	544	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,289.00000	1,341	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			628.00000	583	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,232.00000	1,282	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			670.00000	624	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,099.00000	1,142	27.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			838.00000	785	27.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,289.00000	1,341	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			628.00000	583	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,060.00000	1,102	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			899.00000	845	27.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			897.00000	933	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,185.00000	1,126	28.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,160.00000	1,207	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			749.00000	699	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			965.00000	1,005	28.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,054.00000	998	28.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.90670		14.80740		28.02	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,318.00000	1,364	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,311.00000	1,257	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,300.00000	1,345	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,342.00000	1,288	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.70	Call			1,356.00000	1,403	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,248.00000	1,196	27.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,395.00000	1,443	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,187.00000	1,137	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,230.00000	1,272	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,472.00000	1,416	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,134.00000	1,173	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,677.00000	1,617	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,044.00000	1,080	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,836.00000	1,773	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,100.00000	1,138	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,742.00000	1,681	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,025.00000	1,061	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,868.00000	1,805	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,134.00000	1,173	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,677.00000	1,617	29.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,008.00000	1,043	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,900.00000	1,836	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,081.00000	1,118	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,773.00000	1,712	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,247.00000	1,290	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,439.00000	1,383	28.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,471.00000	1,518	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,064.00000	1,012	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,453.00000	1,500	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,096.00000	1,043	27.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,490.00000	1,538	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			1,032.00000	981	26.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,213.00000	1,255	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,506.00000	1,448	28.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			972.00000	1,007	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,965.00000	1,900	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,375.00000	1,423	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,218.00000	1,166	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,337.00000	1,383	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,279.00000	1,226	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,300.00000	1,345	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,342.00000	1,288	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,264.00000	1,308	28.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,407.00000	1,351	28.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,197.00000	1,238	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,539.00000	1,481	28.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,165.00000	1,205	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,608.00000	1,548	28.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,318.00000	1,364	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.80	Put			1,311.00000	1,257	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,282.00000	1,326	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,374.00000	1,319	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,181.00000	1,222	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,573.00000	1,515	28.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,149.00000	1,189	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,642.00000	1,582	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,119.00000	1,158	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,712.00000	1,651	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,562.00000	1,612	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			954.00000	906	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,509.00000	1,558	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,001.00000	951	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,436.00000	1,481	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,128.00000	1,074	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,671.00000	1,725	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			864.00000	818	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,616.00000	1,668	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			908.00000	861	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,509.00000	1,558	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,001.00000	951	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,700.00000	1,754	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			842.00000	797	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,643.00000	1,696	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			886.00000	839	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,589.00000	1,640	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			931.00000	883	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,535.00000	1,585	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			978.00000	928	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,415.00000	1,462	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,158.00000	1,105	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,149.00000	1,189	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,642.00000	1,582	28.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			938.00000	972	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,031.00000	1,965	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,119.00000	1,158	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,712.00000	1,651	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			972.00000	1,007	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,965.00000	1,900	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			938.00000	972	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,031.00000	1,965	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			905.00000	937	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,098.00000	2,031	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			873.00000	904	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,166.00000	2,098	29.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.05	Call			1,230.00000	1,272	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,472.00000	1,416	28.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,062.00000	1,099	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,805.00000	1,742	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			990.00000	1,025	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,932.00000	1,868	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,062.00000	1,099	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,805.00000	1,742	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			955.00000	989	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,998.00000	1,932	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			922.00000	954	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,064.00000	1,998	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			889.00000	921	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,132.00000	2,064	29.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,471.00000	1,518	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,064.00000	1,012	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,282.00000	1,326	28.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,374.00000	1,319	28.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.20840		13.28220		27.95	0.00	0	5,894.00
€ / R On 16/03/2009 Currency Future	13.30	Call			563.00000	489	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			581.00000	581	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			508.00000	439	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			676.00000	680	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			526.00000	455	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			644.00000	646	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			584.00000	508	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			551.00000	549	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			475.00000	408	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			743.00000	750	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			444.00000	380	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			812.00000	822	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			544.00000	472	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			612.00000	613	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			491.00000	423	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			709.00000	715	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			673.00000	592	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			441.00000	433	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			861.00000	773	25.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			279.00000	265	25.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			563.00000	489	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			581.00000	581	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			416.00000	355	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			883.00000	896	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			402.00000	343	30.97	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 16/03/2009 Currency Future	13.80	Put			920.00000	934	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			389.00000	331	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			957.00000	973	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			273.00000	228	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,391.00000	1,419	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			265.00000	220	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,433.00000	1,462	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			321.00000	270	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,188.00000	1,211	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			377.00000	320	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			995.00000	1,011	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			459.00000	394	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			777.00000	786	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			459.00000	394	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			777.00000	786	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			650.00000	569	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			468.00000	461	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			444.00000	380	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			812.00000	822	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			605.00000	527	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			523.00000	518	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			749.00000	664	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			367.00000	356	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			723.00000	639	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			391.00000	381	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			321.00000	270	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,188.00000	1,211	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			249.00000	206	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,517.00000	1,548	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			202.00000	165	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,820.00000	1,856	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			342.00000	289	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,110.00000	1,131	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			353.00000	299	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,071.00000	1,091	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,216.00000	1,133	25.82	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			134.00000	124	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			776.00000	690	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			343.00000	332	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			987.00000	897	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			204.00000	189	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,299.00000	1,217	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			117.00000	108	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,299.00000	1,217	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			117.00000	108	26.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Call			1,341.00000	1,260	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			108.00000	101	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,257.00000	1,174	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			125.00000	116	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,097.00000	1,010	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			165.00000	151	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,136.00000	1,050	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			154.00000	142	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,020.00000	931	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			188.00000	172	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,469.00000	1,391	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			87.00000	82	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,176.00000	1,091	25.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			144.00000	133	25.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,383.00000	1,303	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			101.00000	95	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,835.00000	1,760	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			53.00000	51	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,739.00000	1,664	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			57.00000	55	28.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,646.00000	1,570	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			64.00000	62	27.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,557.00000	1,480	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			75.00000	71	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,136.00000	1,050	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			154.00000	142	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,787.00000	1,712	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			55.00000	53	28.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,691.00000	1,616	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			59.00000	57	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,601.00000	1,525	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			69.00000	66	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,513.00000	1,435	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			80.00000	77	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,426.00000	1,347	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			94.00000	88	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,341.00000	1,260	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			108.00000	101	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,557.00000	1,480	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			75.00000	71	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,058.00000	970	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			176.00000	161	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,257.00000	1,174	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			125.00000	116	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			954.00000	865	25.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Put			222.00000	206	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			891.00000	803	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			259.00000	244	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			954.00000	865	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			222.00000	206	25.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			891.00000	803	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			259.00000	244	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			832.00000	745	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			299.00000	286	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			922.00000	833	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			240.00000	225	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,691.00000	1,616	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			59.00000	57	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,513.00000	1,435	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			80.00000	77	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,097.00000	1,010	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			165.00000	151	25.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			922.00000	833	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			240.00000	225	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			803.00000	717	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			321.00000	309	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			389.00000	331	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			957.00000	973	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			331.00000	279	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,149.00000	1,171	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			698.00000	615	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			416.00000	407	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			803.00000	717	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			321.00000	309	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			430.00000	367	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			847.00000	859	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			291.00000	244	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,309.00000	1,335	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			475.00000	408	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			743.00000	750	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,884.00000	1,808	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			51.00000	49	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			189.00000	154	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,907.00000	1,945	36.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			131.00000	103	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,449.00000	2,494	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			88.00000	59	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,006.00000	3,050	38.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			55.00000	32	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,572.00000	3,623	38.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			776.00000	690	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			343.00000	332	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			235.00000	194	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,602.00000	1,635	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			162.00000	130	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,130.00000	2,171	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			111.00000	82	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,679.00000	2,724	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			74.00000	46	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,242.00000	3,287	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			123.00000	95	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,541.00000	2,587	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			71.00000	43	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,289.00000	3,335	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			34.00000	19	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,052.00000	4,110	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			16.00000	8	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,834.00000	4,899	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,980.00000	1,904	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			48.00000	46	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			152.00000	121	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,220.00000	2,263	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			91.00000	62	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,959.00000	3,003	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			48.00000	27	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,715.00000	3,769	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			22.00000	11	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,490.00000	4,553	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,370.00000	2,293	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			38.00000	35	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			195.00000	159	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,863.00000	1,901	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			119.00000	91	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,587.00000	2,632	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			68.00000	41	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,336.00000	3,383	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			33.00000	18	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,101.00000	4,159	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,711.00000	2,634	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			28.00000	26	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,932.00000	1,856	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			50.00000	48	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			242.00000	200	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,560.00000	1,591	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			148.00000	117	37.53	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 16/03/2009 Currency Future	15.40	Put			2,266.00000	2,309	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			45.00000	26	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,763.00000	3,817	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,151.00000	3,075	38.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			19.00000	17	38.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,395.00000	3,320	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			13.00000	11	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,613.00000	2,537	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			31.00000	28	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			228.00000	187	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,645.00000	1,679	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			139.00000	110	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,357.00000	2,401	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			82.00000	53	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,100.00000	3,145	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,493.00000	3,418	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			11.00000	9	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,711.00000	2,634	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			28.00000	26	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			242.00000	200	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,560.00000	1,591	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,444.00000	3,369	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			12.00000	10	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,662.00000	2,585	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			30.00000	27	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			143.00000	113	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,311.00000	2,355	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			85.00000	56	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,053.00000	3,097	38.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,591.00000	3,516	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			9.00000	7	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,808.00000	2,732	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			26.00000	23	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,029.00000	1,953	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			47.00000	44	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			257.00000	213	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,475.00000	1,505	34.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			157.00000	125	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,175.00000	2,217	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			94.00000	65	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,912.00000	2,956	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,200.00000	3,124	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	16	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,419.00000	2,342	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			37.00000	34	33.90	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	14.10	Call			331.00000	279	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,149.00000	1,171	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,102.00000	3,026	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			20.00000	18	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,321.00000	2,245	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			39.00000	36	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			310.00000	261	32.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,228.00000	1,252	32.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			115.00000	86	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,633.00000	2,678	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			65.00000	39	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,383.00000	3,431	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,004.00000	2,928	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			22.00000	19	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,224.00000	2,147	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			41.00000	39	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			291.00000	244	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,309.00000	1,335	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			178.00000	144	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,996.00000	2,035	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			107.00000	79	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,725.00000	2,770	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			60.00000	35	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,477.00000	3,527	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,298.00000	3,222	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			16.00000	14	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,516.00000	2,440	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			34.00000	31	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,058.00000	970	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			176.00000	161	25.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			215.00000	176	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,732.00000	1,768	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			77.00000	48	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,195.00000	3,240	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,955.00000	2,879	37.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			23.00000	20	37.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,175.00000	2,098	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			43.00000	40	31.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			282.00000	236	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,350.00000	1,377	33.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			172.00000	139	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,040.00000	2,080	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			104.00000	75	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,772.00000	2,817	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			57.00000	34	38.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.75	Put			3,525.00000	3,575	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,857.00000	2,781	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			25.00000	22	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,078.00000	2,001	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			45.00000	43	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			97.00000	68	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,865.00000	2,910	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			52.00000	30	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,620.00000	3,672	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,906.00000	2,830	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			24.00000	21	37.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,126.00000	2,050	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			44.00000	41	31.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			167.00000	134	36.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,085.00000	2,126	36.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			100.00000	71	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,818.00000	2,863	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,200.00000	3,124	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			18.00000	16	39.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,249.00000	3,174	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			17.00000	15	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,468.00000	2,391	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			36.00000	33	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			208.00000	171	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,776.00000	1,812	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			127.00000	100	38.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,495.00000	2,541	38.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,053.00000	2,977	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			21.00000	18	38.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,272.00000	2,196	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			40.00000	37	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			301.00000	252	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,268.00000	1,294	33.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			183.00000	149	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,951.00000	1,990	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			111.00000	82	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,679.00000	2,724	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			62.00000	37	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,430.00000	3,479	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			41.00000	23	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,859.00000	3,915	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,419.00000	2,342	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			37.00000	34	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			52.00000	30	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,620.00000	3,672	38.44	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.65	Call			25.00000	13	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,392.00000	4,454	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			26.00000	13	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,344.00000	4,405	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,662.00000	2,585	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			30.00000	27	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,884.00000	1,808	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			51.00000	49	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			673.00000	592	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			441.00000	433	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			143.00000	113	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,311.00000	2,355	37.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			43.00000	24	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,811.00000	3,866	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,759.00000	2,683	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			27.00000	25	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,980.00000	1,904	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			48.00000	46	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			152.00000	121	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,220.00000	2,263	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			91.00000	62	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,959.00000	3,003	38.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,788.00000	3,713	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			6.00000	5	39.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,004.00000	2,928	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			22.00000	19	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,469.00000	1,391	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			87.00000	82	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			107.00000	79	38.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,725.00000	2,770	38.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.44840		13.52020		28.00	0.00	0	2,636.00
€ / R On 12/06/2009 Currency Future	13.50	Call			966.00000	890	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			946.00000	941	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			910.00000	836	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,040.00000	1,038	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			892.00000	819	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,072.00000	1,071	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			910.00000	836	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,040.00000	1,038	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			858.00000	787	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,138.00000	1,138	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			821.00000	751	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,201.00000	1,203	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			928.00000	853	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,008.00000	1,005	28.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Call			892.00000	819	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,072.00000	1,071	28.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,046.00000	967	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			825.00000	819	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,206.00000	1,124	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			636.00000	625	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			947.00000	871	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			976.00000	973	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			801.00000	732	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,231.00000	1,234	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			781.00000	713	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,261.00000	1,265	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			743.00000	676	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,323.00000	1,328	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			559.00000	500	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,689.00000	1,701	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			544.00000	486	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,724.00000	1,737	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			654.00000	591	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,484.00000	1,492	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			725.00000	658	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,354.00000	1,360	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			841.00000	771	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,171.00000	1,173	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			928.00000	853	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,008.00000	1,005	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			947.00000	871	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			976.00000	973	28.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			985.00000	908	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			915.00000	910	28.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,046.00000	967	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			825.00000	819	27.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,026.00000	947	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			856.00000	849	27.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,006.00000	928	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			885.00000	879	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			858.00000	787	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,138.00000	1,138	28.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,006.00000	928	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			885.00000	879	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,106.00000	1,027	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			736.00000	728	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,066.00000	988	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			795.00000	789	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			743.00000	676	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.10	Put			1,323.00000	1,328	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			605.00000	544	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,585.00000	1,595	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			488.00000	433	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,868.00000	1,884	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			413.00000	363	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,093.00000	2,114	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			671.00000	607	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,451.00000	1,459	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			706.00000	641	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,386.00000	1,392	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,234.00000	1,152	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			614.00000	604	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,128.00000	1,047	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			708.00000	699	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,323.00000	1,240	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			553.00000	541	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,612.00000	1,528	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			392.00000	379	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,578.00000	1,494	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			408.00000	395	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,647.00000	1,562	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			377.00000	364	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,578.00000	1,494	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			408.00000	395	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,447.00000	1,363	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			477.00000	465	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,479.00000	1,395	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			459.00000	447	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,384.00000	1,300	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			514.00000	502	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,788.00000	1,703	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			318.00000	305	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,512.00000	1,428	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			442.00000	429	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,681.00000	1,597	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			361.00000	348	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,752.00000	1,667	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			332.00000	319	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,717.00000	1,632	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			346.00000	333	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,052.00000	1,967	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			231.00000	219	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,974.00000	1,890	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			254.00000	241	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.90	Call			1,899.00000	1,814	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			279.00000	266	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,825.00000	1,740	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			305.00000	291	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,545.00000	1,460	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			425.00000	412	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,013.00000	1,928	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			243.00000	230	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,936.00000	1,852	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			266.00000	253	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,862.00000	1,777	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			291.00000	278	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,447.00000	1,363	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			477.00000	465	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,752.00000	1,667	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			332.00000	319	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,415.00000	1,332	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			495.00000	483	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,353.00000	1,270	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			533.00000	521	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,788.00000	1,703	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			318.00000	305	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,717.00000	1,632	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			346.00000	333	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,263.00000	1,181	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			593.00000	582	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,091.00000	2,007	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			221.00000	208	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,936.00000	1,852	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			266.00000	253	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,384.00000	1,300	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			514.00000	502	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,150.00000	1,069	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			680.00000	670	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,263.00000	1,181	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			593.00000	582	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,415.00000	1,332	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			495.00000	483	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,293.00000	1,210	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			573.00000	562	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,612.00000	1,528	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			392.00000	379	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,545.00000	1,460	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			425.00000	412	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,293.00000	1,210	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.80	Put			573.00000	562	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,234.00000	1,152	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			614.00000	604	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,178.00000	1,096	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			657.00000	648	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,150.00000	1,069	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			680.00000	670	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			875.00000	803	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,105.00000	1,104	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,086.00000	1,007	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			765.00000	759	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			821.00000	751	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,201.00000	1,203	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			689.00000	624	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,418.00000	1,425	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			621.00000	559	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,551.00000	1,560	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			589.00000	529	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,619.00000	1,630	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			530.00000	472	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,759.00000	1,774	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			502.00000	446	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,831.00000	1,847	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			475.00000	420	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,905.00000	1,922	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			450.00000	396	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,979.00000	1,998	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			637.00000	575	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,517.00000	1,526	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			574.00000	514	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,654.00000	1,665	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			671.00000	607	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,451.00000	1,459	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			637.00000	575	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,517.00000	1,526	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			574.00000	514	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,654.00000	1,665	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			515.00000	459	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,795.00000	1,810	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			462.00000	408	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,942.00000	1,960	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			437.00000	385	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,017.00000	2,036	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			391.00000	341	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,171.00000	2,193	29.09	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	15.40	Call			369.00000	321	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,249.00000	2,273	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			349.00000	302	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,328.00000	2,354	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			329.00000	284	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,409.00000	2,436	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			515.00000	459	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,795.00000	1,810	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			488.00000	433	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,868.00000	1,884	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			391.00000	341	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,171.00000	2,193	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			762.00000	694	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,292.00000	1,296	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,128.00000	1,047	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			708.00000	699	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			762.00000	694	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,292.00000	1,296	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			725.00000	658	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,354.00000	1,360	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,106.00000	1,027	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			736.00000	728	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			706.00000	641	29.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,386.00000	1,392	29.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.66710		13.73980		28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,251.00000	1,176	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,261.00000	1,259	28.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,197.00000	1,124	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,357.00000	1,357	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,197.00000	1,124	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,357.00000	1,357	28.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,269.00000	1,194	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,230.00000	1,227	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,179.00000	1,107	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,389.00000	1,390	28.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,214.00000	1,141	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,324.00000	1,324	28.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,162.00000	1,091	28.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,422.00000	1,424	28.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,129.00000	1,059	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,489.00000	1,492	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,232.00000	1,158	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,292.00000	1,291	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,348.00000	1,270	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,108.00000	1,103	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.10	Call			1,532.00000	1,454	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			893.00000	887	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,089.00000	1,019	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,549.00000	1,552	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			853.00000	790	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,964.00000	1,973	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,232.00000	1,158	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,292.00000	1,291	28.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,129.00000	1,059	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,489.00000	1,492	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,049.00000	981	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,610.00000	1,614	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,011.00000	944	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,672.00000	1,677	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			974.00000	908	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,735.00000	1,741	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			938.00000	873	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,799.00000	1,806	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,308.00000	1,231	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,168.00000	1,164	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,049.00000	981	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,610.00000	1,614	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,011.00000	944	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,672.00000	1,677	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,479.00000	1,401	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			939.00000	934	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,427.00000	1,350	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			987.00000	983	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,390.00000	1,311	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,050.00000	1,044	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,760.00000	1,680	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			720.00000	712	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,701.00000	1,621	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			761.00000	754	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,643.00000	1,564	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			804.00000	797	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,587.00000	1,508	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			847.00000	841	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,427.00000	1,350	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			987.00000	983	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,308.00000	1,231	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,168.00000	1,164	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,369.00000	1,290	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,079.00000	1,073	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,328.00000	1,251	27.82	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	13.55	Put			1,138.00000	1,134	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,289.00000	1,213	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,199.00000	1,195	28.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,145.00000	1,074	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,456.00000	1,457	28.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,109.00000	1,039	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,519.00000	1,522	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,069.00000	1,000	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,579.00000	1,583	28.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,390.00000	1,311	27.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,050.00000	1,044	27.53	0.00	0	0.00
ALBI On 05/02/2009 Index Future			296.54200		294.33900		0.00	0.00	0	605.00
ALBI On 07/05/2009 Index Future			304.17000		301.90700		0.00	0.00	0	1.00
ALBI On 06/08/2009 Index Future			309.07100		309.12900		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.81600		124.61300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.01000		127.80000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.17600		130.96100		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			298.29950		296.21600		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			305.93300		303.79200		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			313.50100		311.30450		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			335.40000		335.40000		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			345.24900		345.24900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.20400		9.22600		34.41	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.43200		8.51400		34.41	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.58500		7.68100		34.41	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.23900		8.31900		34.41	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.39400		8.47800		34.41	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.19900		8.28600		34.41	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.11500		8.20300		34.41	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.04200		11.07900		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
JFRA On 05/02/2009 jFra			10.96300		10.99200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.97600		8.98400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.58600		7.61000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.14000		7.15300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.05600		8.08300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.63300		7.66600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.48000		7.52200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.05500		8.11300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.88500		7.94900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.83200		7.90500		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.05000		8.13400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.93500		8.02100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.88600		7.97600		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50200		11.50200		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.33100		11.33400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.20200		11.21500		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.27200		11.28700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.02400		11.05000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.70400		10.74500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			286.88100		284.20600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			294.22200		291.47500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			301.50000		298.68200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.79000		6.79100		3.00	0.00	0	7,458.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,784.00000	4,785	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			5.89500		5.89800		2.80	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,287.00000	4,291	2.85	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	2	2.85	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.63400		4.63800		2.07	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,322.00000	5,326	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	3	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,571.00000	5,575	2.10	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	2	2.10	0.00	0	0.00
R153 On 05/11/2009 Bond Future			2.76100		2.76700		1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3,086.00000	3,091	1.35	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			4.00000	4	1.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future			7.33700		7.43600		12.40	13,725,895.00	100	16,553.00
R157 On 05/02/2009 Bond Future	8.25	Call			4,890.00000	5,481	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			25.00000	8	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,738.00000	8,346	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			1.00000	0	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			14,553.00000	15,161	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			10,525.00000	11,133	13.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	13.00	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,888.00000	12,496	13.10	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			0.00000	0	13.10	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.17600		7.28000		12.40	0.00	0	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,332.00000	3,638	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,511.00000	3,194	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,567.00000	1,748	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			6,332.00000	5,889	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,320.00000	10,863	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			554.00000	474	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.08100		7.19100		12.35	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,406.00000	12,933	12.95	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,176.00000	1,066	12.95	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.02000		7.13700		12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			6,698.00000	7,072	12.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,694.00000	4,413	12.30	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.77200		7.93100		24.77	1,046,745,133.06	8,206	3,470.00
R186 On 05/02/2009 Bond Future	9.25	Call			13,496.00000	15,286	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			2.00000	0	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.68200		7.84500		24.50	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			7,475.00000	8,526	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			5,759.00000	4,968	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,556.00000	1,902	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			18,033.00000	16,537	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			14,188.00000	15,645	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,202.00000	1,816	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.63000		7.79700		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			17,012.00000	18,392	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,582.00000	4,078	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.59400		7.76600		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			10,467.00000	11,447	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			13,474.00000	12,522	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			19,063.00000	20,437	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			6,386.00000	5,827	27.05	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 05/02/2009 Bond Future			11.18500	11.19500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		297.00000	277	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		320.00000	300	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.42600	11.47100		0.41	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		35.00000	37	0.41	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		174.00000	163	0.41	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.46300	7.57100		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		7,725.00000	8,247	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			7.26200	7.37700		11.89	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		8,701.00000	9,188	12.13	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		331.00000	276	12.13	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.13000	7.25100		12.31	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		9,542.00000	10,000	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		903.00000	809	12.56	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.02200	7.15100		11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		5,248.00000	5,572	11.62	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,728.00000	3,483	11.62	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.76800	7.90700		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call		7,951.00000	8,823	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			7.63200	7.77600		16.72	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		8,267.00000	8,983	17.06	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,059.00000	883	17.06	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.54800	7.69900		16.98	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		10,720.00000	11,434	17.33	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,834.00000	1,627	17.33	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.49100	7.64800		17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		5,837.00000	6,313	17.04	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,722.00000	6,259	17.04	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.80000	7.89800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		8,665.00000	9,334	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			7.67900	7.78100		18.26	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		8,981.00000	9,528	18.63	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,173.00000	1,029	18.63	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.60800	7.71400		19.39	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		11,649.00000	12,193	19.79	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,049.00000	1,883	19.79	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.55700	7.66800		18.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 05/11/2009 Bond Future	7.50	Call			6,417.00000	6,782	18.81	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,527.00000	7,160	18.81	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.54200		7.64000		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,239.00000	6,634	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			7.32300		7.42700		10.50	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,322.00000	6,670	10.71	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			410.00000	351	10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.17500		7.28700		10.71	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,788.00000	8,135	10.92	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			755.00000	681	10.92	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.05100		7.17100		9.90	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,215.00000	4,458	9.99	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,045.00000	2,856	9.99	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.84100		7.98000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			8,316.00000	9,289	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			7.73300		7.87700		20.29	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			8,786.00000	9,569	20.86	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,406.00000	1,185	20.86	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.67100		7.82000		21.61	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,570.00000	12,350	22.22	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,384.00000	2,135	22.22	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.62600		7.78000		21.06	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			6,351.00000	6,870	20.89	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			8,274.00000	7,741	20.89	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.90700		8.07700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			4,629.00000	5,851	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			7.80900		7.98300		22.38	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			7,340.00000	8,234	22.83	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,095.00000	1,740	22.83	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.76600		7.94400		23.05	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,339.00000	12,283	23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,707.00000	2,384	23.70	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.78900		7.97200		23.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			6,766.00000	7,422	23.27	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			8,327.00000	7,699	23.27	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.45300		7.61300		0.00	359,839,123.12	4,073	1,472.00
R209 On 05/02/2009 Bond Future	9.00	Call			12,208.00000	13,830	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
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			7.37900		7.54100		32.04	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			14,210.00000	15,620	33.46	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,298.00000	1,048	33.46	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.33300		7.49800		33.50	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			15,086.00000	16,366	34.71	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,733.00000	3,312	34.71	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.30100		7.46900		34.41	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			9,401.00000	10,319	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			11,678.00000	10,858	34.27	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			8,307.00000	9,155	34.13	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			13,301.00000	12,410	34.13	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			294.48700		292.42300		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			302.02300		299.90300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			309.49400		307.31900		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.61730		6.67070		27.34	0.00	0	8,174.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			268.00000	246	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			247.00000	278	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			249.00000	228	28.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			278.00000	311	28.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			231.00000	213	28.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			310.00000	345	28.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			268.00000	246	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			247.00000	278	27.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			249.00000	228	28.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			278.00000	311	28.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			200.00000	185	30.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			380.00000	417	30.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			215.00000	198	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			344.00000	381	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			175.00000	162	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			454.00000	494	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			187.00000	173	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			416.00000	455	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			175.00000	162	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			454.00000	494	31.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			215.00000	198	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			344.00000	381	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			288.00000	264	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			217.00000	247	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			164.00000	151	31.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			493.00000	534	31.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.05	Call			153.00000	142	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			533.00000	574	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			288.00000	264	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			217.00000	247	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			334.00000	307	26.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			163.00000	189	26.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			187.00000	173	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			416.00000	455	30.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			43.00000	40	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,022.00000	1,072	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			30.00000	28	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,159.00000	1,210	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			60.00000	56	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			890.00000	938	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			93.00000	86	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			722.00000	769	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			126.00000	117	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			606.00000	649	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			139.00000	129	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			569.00000	611	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			361.00000	330	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			140.00000	163	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			422.00000	386	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			102.00000	119	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			492.00000	452	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			72.00000	84	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			309.00000	285	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			189.00000	217	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			456.00000	418	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			86.00000	101	24.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			309.00000	285	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			189.00000	217	26.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			391.00000	357	25.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			120.00000	140	25.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			361.00000	330	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			140.00000	163	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			153.00000	142	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			533.00000	574	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			531.00000	489	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			60.00000	72	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			391.00000	357	25.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			120.00000	140	25.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			126.00000	117	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			606.00000	649	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			114.00000	106	32.21	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	7.20	Put			644.00000	688	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			93.00000	86	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			722.00000	769	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			75.00000	70	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			804.00000	852	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			103.00000	95	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			682.00000	728	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			84.00000	77	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			763.00000	810	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			613.00000	568	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			42.00000	51	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			531.00000	489	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			60.00000	72	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			789.00000	740	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			18.00000	23	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			699.00000	652	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			28.00000	35	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			744.00000	696	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			23.00000	28	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			655.00000	609	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			35.00000	42	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			571.00000	528	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			51.00000	60	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			571.00000	528	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			51.00000	60	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			114.00000	106	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			644.00000	688	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			75.00000	70	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			804.00000	852	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			67.00000	62	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			847.00000	895	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			54.00000	50	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			933.00000	983	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			48.00000	44	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			977.00000	1,027	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			38.00000	35	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,067.00000	1,118	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			23.00000	22	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,253.00000	1,304	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			23.00000	22	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,253.00000	1,304	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			18.00000	17	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,347.00000	1,399	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			14.00000	13	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,443.00000	1,496	32.21	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	8.20	Call			11.00000	10	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,540.00000	1,593	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			34.00000	31	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,113.00000	1,164	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			26.00000	24	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,206.00000	1,257	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			20.00000	19	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,300.00000	1,352	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			16.00000	15	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,395.00000	1,447	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			139.00000	129	32.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			569.00000	611	32.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.71580		6.76750		26.93	2,686,320.00	400	1,220.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			448.00000	426	27.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			430.00000	460	27.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			429.00000	409	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			462.00000	493	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			412.00000	392	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			494.00000	526	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			380.00000	362	28.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			562.00000	596	28.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			380.00000	362	28.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			562.00000	596	28.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			395.00000	377	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			528.00000	561	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			412.00000	392	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			494.00000	526	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			351.00000	335	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			633.00000	669	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			365.00000	348	28.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			597.00000	632	28.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			395.00000	377	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			528.00000	561	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			429.00000	409	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			462.00000	493	27.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			466.00000	444	26.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			399.00000	428	26.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			338.00000	322	29.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			670.00000	706	29.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			325.00000	310	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			707.00000	744	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			351.00000	335	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			633.00000	669	29.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			466.00000	444	26.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			399.00000	428	26.93	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.60	Call			505.00000	482	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			338.00000	367	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			325.00000	310	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			707.00000	744	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			155.00000	148	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,188.00000	1,232	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			137.00000	131	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,270.00000	1,315	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			197.00000	188	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,029.00000	1,072	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			247.00000	236	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			880.00000	920	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			292.00000	279	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			774.00000	813	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			308.00000	294	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			740.00000	778	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			526.00000	502	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			309.00000	337	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			574.00000	546	25.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			256.00000	280	25.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			600.00000	571	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			233.00000	255	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			486.00000	464	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			368.00000	398	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			600.00000	571	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			233.00000	255	24.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			486.00000	464	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			368.00000	398	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			550.00000	524	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			282.00000	308	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			661.00000	628	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			193.00000	212	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			308.00000	294	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			740.00000	778	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			276.00000	264	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			809.00000	848	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			247.00000	236	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			880.00000	920	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			221.00000	211	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			953.00000	995	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			261.00000	250	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			844.00000	884	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			234.00000	223	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			916.00000	957	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			729.00000	694	24.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.20	Put			161.00000	178	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			876.00000	837	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			109.00000	121	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			801.00000	764	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			133.00000	148	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			729.00000	694	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			161.00000	178	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			661.00000	628	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			193.00000	212	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			838.00000	800	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			120.00000	134	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			764.00000	728	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			147.00000	162	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			694.00000	660	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			177.00000	195	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			628.00000	596	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			211.00000	231	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			764.00000	728	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			147.00000	162	24.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			209.00000	199	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			991.00000	1,033	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			186.00000	177	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,068.00000	1,111	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			276.00000	264	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			809.00000	848	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			175.00000	167	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,107.00000	1,151	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			175.00000	167	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,107.00000	1,151	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			155.00000	148	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,188.00000	1,232	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			137.00000	131	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,270.00000	1,315	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			121.00000	116	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,354.00000	1,400	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			107.00000	102	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,440.00000	1,486	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			94.00000	90	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,527.00000	1,574	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			83.00000	79	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,615.00000	1,663	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			94.00000	90	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,527.00000	1,574	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			209.00000	199	29.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			991.00000	1,033	29.73	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 12/06/2009 Currency Future	6.45	Call			574.00000	546	25.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			256.00000	280	25.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			526.00000	502	25.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			309.00000	337	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.80470		6.85620		26.98	0.00	0	51.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			584.00000	562	27.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			577.00000	607	27.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			566.00000	545	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			610.00000	640	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			549.00000	529	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			643.00000	674	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			517.00000	498	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			710.00000	743	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			532.00000	513	27.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			676.00000	708	27.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			549.00000	529	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			643.00000	674	27.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			517.00000	498	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			710.00000	743	28.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			487.00000	470	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			781.00000	815	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			502.00000	484	28.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			745.00000	779	28.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			502.00000	484	28.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			745.00000	779	28.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			622.00000	598	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			516.00000	544	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			720.00000	696	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			364.00000	391	25.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			678.00000	656	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			422.00000	451	25.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			640.00000	618	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			483.00000	513	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			602.00000	580	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			546.00000	575	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			473.00000	457	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			817.00000	852	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			442.00000	427	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			886.00000	922	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			744.00000	717	24.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			337.00000	362	24.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			698.00000	675	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			392.00000	420	25.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			658.00000	638	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			452.00000	483	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.15	Call		487.00000	470	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		781.00000	815	28.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		460.00000	444	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		854.00000	889	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		804.00000	775	24.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		298.00000	321	24.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		744.00000	717	24.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		337.00000	362	24.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		658.00000	638	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		452.00000	483	26.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		602.00000	580	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		546.00000	575	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		442.00000	427	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		886.00000	922	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		409.00000	394	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		952.00000	990	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		640.00000	618	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		483.00000	513	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		566.00000	545	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		610.00000	640	27.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		473.00000	457	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		817.00000	852	28.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		409.00000	394	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		952.00000	990	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		377.00000	364	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,021.00000	1,059	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		425.00000	410	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		919.00000	956	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		392.00000	379	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		986.00000	1,024	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		362.00000	349	29.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,056.00000	1,095	29.06	0.00	0	0.00
<b>Total for Derivatives:</b>							<b>2,543,679,260.28</b>	<b>17,838</b>	<b>411,557.00</b>

**Grand Total:** 2,543,679,260.28 17,838 411,557.00