

# Daily MTM Report

Daily summary for 30/01/2009

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			17.92500		18.04200			0.00	0	0.00
R153 On 31/08/2010 Bond			6.88000		6.85500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.42000		7.35000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.84000		7.77500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.08900		11.19100			0.00	0	0.00
R201 On 21/12/2014 Bond			7.53000		7.48000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.86500		7.78000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.88500		7.80500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.62500		7.56000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.99000		7.85500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.08500		7.91500			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				7.54500	7.46000			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			10.27290		10.07720		30.28	154,011,316.80	14,992	179,667.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			417.00000	510	29.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			440.00000	337	29.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			437.00000	533	28.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			410.00000	310	28.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			39.00000	48	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,262.00000	2,075	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			527.00000	644	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			299.00000	221	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			380.00000	466	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			503.00000	394	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			380.00000	466	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			503.00000	394	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			304.00000	373	31.43	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			677.00000	550	31.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			364.00000	447	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			536.00000	424	30.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			348.00000	427	30.56	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			570.00000	454	30.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			292.00000	357	31.73	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			714.00000	584	31.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			208.00000	254	34.22	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,031.00000	881	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			580.00000	707	27.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			252.00000	184	27.90	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			178.00000	216	35.47	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,200.00000	1,043	35.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			398.00000	487	29.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			471.00000	364	29.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			268.00000	327	32.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			790.00000	654	32.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			332.00000	408	30.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			605.00000	485	30.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			398.00000	487	29.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			471.00000	364	29.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.00	Call			192.00000	234	34.84	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,115.00000	961	34.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			502.00000	614	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			324.00000	241	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			527.00000	644	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			299.00000	221	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			668.00000	809	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			190.00000	136	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			732.00000	882	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			154.00000	109	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			699.00000	845	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			172.00000	122	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			668.00000	809	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			190.00000	136	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			637.00000	774	27.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			210.00000	151	27.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			457.00000	559	28.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			380.00000	286	28.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			318.00000	390	31.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			641.00000	517	31.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			332.00000	408	30.84	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			605.00000	485	30.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			318.00000	390	31.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			641.00000	517	31.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			268.00000	327	32.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			790.00000	654	32.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			279.00000	341	32.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			752.00000	619	32.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			246.00000	300	32.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			868.00000	727	32.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			437.00000	533	28.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			410.00000	310	28.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			217.00000	265	33.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			990.00000	842	33.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			200.00000	244	34.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,073.00000	921	34.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			256.00000	313	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			829.00000	690	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			235.00000	288	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			908.00000	765	33.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			348.00000	427	30.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			570.00000	454	30.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			127.00000	155	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,450.00000	1,282	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			119.00000	146	35.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,492.00000	1,323	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			99.00000	121	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,622.00000	1,449	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,179.00000	2,374	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			1.00000	1	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			880.00000	1,043	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			102.00000	70	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			608.00000	740	27.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			231.00000	167	27.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			803.00000	961	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			125.00000	88	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			960.00000	1,129	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			83.00000	56	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,354.00000	1,540	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			27.00000	17	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,308.00000	1,492	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			31.00000	19	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,495.00000	1,683	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			18.00000	11	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,495.00000	1,683	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			18.00000	11	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,542.00000	1,732	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			15.00000	9	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,687.00000	1,878	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			9.00000	5	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,638.00000	1,829	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			11.00000	6	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,590.00000	1,781	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			13.00000	8	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,784.00000	1,977	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			7.00000	4	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,542.00000	1,732	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			15.00000	9	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,030.00000	2,224	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	1	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,931.00000	2,125	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			4.00000	2	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,833.00000	2,026	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			6.00000	3	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,735.00000	1,927	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			8.00000	4	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,448.00000	1,635	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			20.00000	12	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,263.00000	1,445	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			36.00000	23	27.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,735.00000	1,927	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			8.00000	4	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,638.00000	1,829	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			11.00000	6	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,263.00000	1,445	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			36.00000	23	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,173.00000	1,353	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			46.00000	30	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,079.00000	2,274	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			2.00000	1	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,980.00000	2,175	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			3.00000	2	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,882.00000	2,075	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			5.00000	3	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,401.00000	1,587	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			24.00000	14	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,980.00000	2,175	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			3.00000	2	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,882.00000	2,075	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			5.00000	3	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,401.00000	1,587	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			24.00000	14	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,308.00000	1,492	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			31.00000	19	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,218.00000	1,399	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			41.00000	26	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,030.00000	2,224	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			3.00000	1	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,931.00000	2,125	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			4.00000	2	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,448.00000	1,635	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			20.00000	12	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,784.00000	1,977	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			7.00000	4	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,129.00000	1,307	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			52.00000	34	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,043.00000	1,217	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			66.00000	44	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			960.00000	1,129	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			83.00000	56	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,043.00000	1,217	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			66.00000	44	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			803.00000	961	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			125.00000	88	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			608.00000	740	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.70	Put			231.00000	167	27.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,218.00000	1,399	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			41.00000	26	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			880.00000	1,043	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			102.00000	70	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			553.00000	675	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			275.00000	202	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			553.00000	675	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			275.00000	202	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			502.00000	614	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			324.00000	241	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			841.00000	1,002	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			114.00000	79	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			765.00000	920	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			138.00000	97	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			478.00000	585	28.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			351.00000	262	28.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			279.00000	341	32.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			752.00000	619	32.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			256.00000	313	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			829.00000	690	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			185.00000	225	35.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,157.00000	1,002	35.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			171.00000	208	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,244.00000	1,085	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			226.00000	276	33.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			949.00000	803	33.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			208.00000	254	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,031.00000	881	34.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			226.00000	276	33.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			949.00000	803	33.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			161.00000	196	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,284.00000	1,123	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			143.00000	175	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,366.00000	1,202	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			143.00000	175	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,366.00000	1,202	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			112.00000	137	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,535.00000	1,365	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			87.00000	107	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,710.00000	1,534	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			76.00000	94	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,799.00000	1,621	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			67.00000	83	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,890.00000	1,710	35.78	0.00	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			59.00000	72	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,981.00000	1,799	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			185.00000	225	35.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,157.00000	1,002	35.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			171.00000	208	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,244.00000	1,085	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			152.00000	185	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,325.00000	1,162	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			135.00000	165	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,408.00000	1,242	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			105.00000	129	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,578.00000	1,406	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			93.00000	114	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,666.00000	1,491	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			82.00000	100	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,754.00000	1,578	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			72.00000	88	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,844.00000	1,665	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			76.00000	94	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,799.00000	1,621	35.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			417.00000	510	29.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			440.00000	337	29.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			178.00000	216	35.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,200.00000	1,043	35.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			217.00000	265	33.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			990.00000	842	33.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			478.00000	585	28.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			351.00000	262	28.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			699.00000	845	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			172.00000	122	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			919.00000	1,086	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			92.00000	63	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			765.00000	920	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			138.00000	97	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,001.00000	1,172	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			74.00000	50	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			841.00000	1,002	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			114.00000	79	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			637.00000	774	27.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			210.00000	151	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.46940		10.27070		30.01	27,398,419.80	2,617	4,971.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			738.00000	843	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			717.00000	624	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			757.00000	863	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			687.00000	594	28.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.35	Call			700.00000	803	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			780.00000	684	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			683.00000	784	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			812.00000	714	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			602.00000	691	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			981.00000	872	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			665.00000	765	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			845.00000	745	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			602.00000	691	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			981.00000	872	30.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			719.00000	823	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			748.00000	654	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			632.00000	727	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			912.00000	808	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			797.00000	907	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			626.00000	537	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			838.00000	955	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			567.00000	486	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			957.00000	1,091	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			436.00000	371	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			987.00000	1,123	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			416.00000	353	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			928.00000	1,059	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			457.00000	390	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			904.00000	1,032	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			484.00000	413	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			817.00000	931	28.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			597.00000	511	28.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			817.00000	931	28.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			597.00000	511	28.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			777.00000	885	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			656.00000	565	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			700.00000	803	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			780.00000	684	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			617.00000	709	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			946.00000	839	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			617.00000	709	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			946.00000	839	30.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			649.00000	745	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			878.00000	776	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			632.00000	727	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			912.00000	808	30.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			559.00000	642	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,088.00000	973	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			587.00000	675	30.82	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 12/06/2009 Currency Future	10.70	Put			1,016.00000	905	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			524.00000	604	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,153.00000	1,034	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			475.00000	549	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,254.00000	1,129	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			444.00000	514	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,323.00000	1,195	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			541.00000	623	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,120.00000	1,003	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			559.00000	642	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,088.00000	973	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			507.00000	585	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,186.00000	1,065	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			683.00000	784	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			812.00000	714	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			387.00000	451	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,467.00000	1,332	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			314.00000	368	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,693.00000	1,549	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			303.00000	356	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,732.00000	1,586	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			272.00000	320	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,851.00000	1,701	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			429.00000	498	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,358.00000	1,229	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			541.00000	623	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,120.00000	1,003	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			859.00000	980	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			539.00000	461	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,112.00000	1,256	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			341.00000	287	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			882.00000	1,006	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			511.00000	436	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,048.00000	1,188	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			378.00000	319	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			928.00000	1,059	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			457.00000	390	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,178.00000	1,327	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			308.00000	257	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,504.00000	1,669	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			183.00000	149	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,504.00000	1,669	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			183.00000	149	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,622.00000	1,792	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			151.00000	122	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,662.00000	1,833	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			141.00000	114	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,703.00000	1,876	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			132.00000	106	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,785.00000	1,961	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			115.00000	92	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,744.00000	1,918	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			123.00000	99	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,913.00000	2,092	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			92.00000	73	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,744.00000	1,918	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			123.00000	99	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,582.00000	1,750	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			161.00000	131	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,088.00000	2,272	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			67.00000	53	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,000.00000	2,182	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			79.00000	62	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,828.00000	2,005	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			107.00000	85	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,428.00000	1,589	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			207.00000	170	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,354.00000	1,512	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			233.00000	192	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,044.00000	2,227	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			73.00000	57	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,956.00000	2,137	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			85.00000	68	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,870.00000	2,048	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			99.00000	79	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,543.00000	1,709	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			172.00000	140	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,465.00000	1,629	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			195.00000	159	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,390.00000	1,550	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			220.00000	181	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,269.00000	2,457	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			48.00000	37	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,178.00000	2,364	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			57.00000	45	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,828.00000	2,005	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			107.00000	85	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,913.00000	2,092	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			92.00000	73	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,133.00000	2,318	27.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.20	Put			62.00000	49	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,956.00000	2,137	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			85.00000	68	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,543.00000	1,709	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			172.00000	140	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,785.00000	1,961	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			115.00000	92	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,703.00000	1,876	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			132.00000	106	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,622.00000	1,792	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			151.00000	122	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,390.00000	1,550	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			220.00000	181	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,317.00000	1,474	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			247.00000	204	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,247.00000	1,399	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	230	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,317.00000	1,474	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			247.00000	204	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			987.00000	1,123	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			416.00000	353	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,048.00000	1,188	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			378.00000	319	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,247.00000	1,399	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	230	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			797.00000	907	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			626.00000	537	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,178.00000	1,327	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			308.00000	257	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			882.00000	1,006	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			511.00000	436	27.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,080.00000	1,222	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			359.00000	303	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,017.00000	1,155	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			397.00000	336	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			777.00000	885	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			656.00000	565	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			573.00000	658	30.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,052.00000	939	30.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			444.00000	514	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,323.00000	1,195	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			415.00000	482	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,394.00000	1,263	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			719.00000	823	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			748.00000	654	29.46	0.00	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			491.00000	567	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,220.00000	1,097	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			459.00000	531	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,288.00000	1,162	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			524.00000	604	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,153.00000	1,034	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			459.00000	531	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,288.00000	1,162	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			401.00000	466	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,430.00000	1,297	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			374.00000	436	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,503.00000	1,367	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			349.00000	408	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,578.00000	1,438	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			325.00000	381	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,654.00000	1,512	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			361.00000	422	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,541.00000	1,402	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			337.00000	394	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,616.00000	1,475	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			292.00000	343	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,771.00000	1,624	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			252.00000	298	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,932.00000	1,779	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			234.00000	278	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,014.00000	1,858	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			218.00000	258	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,097.00000	1,939	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			202.00000	240	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,181.00000	2,021	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			282.00000	332	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,811.00000	1,662	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			262.00000	309	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,891.00000	1,740	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			243.00000	288	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,973.00000	1,818	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			226.00000	268	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,055.00000	1,898	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			337.00000	394	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,616.00000	1,475	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			234.00000	278	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,014.00000	1,858	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			757.00000	863	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			687.00000	594	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			401.00000	466	31.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,430.00000	1,297	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			374.00000	436	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,503.00000	1,367	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			475.00000	549	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,254.00000	1,129	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			387.00000	451	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,467.00000	1,332	31.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			859.00000	980	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			539.00000	461	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,017.00000	1,155	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			397.00000	336	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			904.00000	1,032	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			484.00000	413	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,212.00000	1,363	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			292.00000	243	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,145.00000	1,291	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			324.00000	272	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,080.00000	1,222	27.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			359.00000	303	27.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.64780		10.44740		29.61	0.00	0	68.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			960.00000	1,067	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			963.00000	869	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			979.00000	1,087	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			931.00000	839	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			924.00000	1,027	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,026.00000	929	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			906.00000	1,008	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,059.00000	960	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			826.00000	918	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,228.00000	1,120	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			906.00000	1,008	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,059.00000	960	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			826.00000	918	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,228.00000	1,120	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			890.00000	989	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,092.00000	991	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			942.00000	1,047	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			994.00000	899	29.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			857.00000	952	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,159.00000	1,055	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			924.00000	1,027	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,026.00000	929	29.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,018.00000	1,124	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			870.00000	776	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,055.00000	1,164	28.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Put			808.00000	717	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,162.00000	1,281	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			665.00000	583	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,218.00000	1,340	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			620.00000	542	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,190.00000	1,310	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			642.00000	563	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,135.00000	1,252	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			688.00000	604	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			677.00000	756	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,530.00000	1,408	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,246.00000	1,370	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			599.00000	522	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,190.00000	1,310	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			642.00000	563	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,094.00000	1,207	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			747.00000	659	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,364.00000	1,495	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			517.00000	448	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,304.00000	1,432	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			557.00000	484	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,246.00000	1,370	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			599.00000	522	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,018.00000	1,124	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			870.00000	776	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			979.00000	1,087	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			931.00000	839	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,395.00000	1,528	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			497.00000	430	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,334.00000	1,463	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			537.00000	466	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,275.00000	1,401	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			577.00000	503	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,114.00000	1,229	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			717.00000	632	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,074.00000	1,186	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			777.00000	688	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,036.00000	1,144	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			839.00000	746	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			998.00000	1,105	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			901.00000	807	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,426.00000	1,561	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			478.00000	413	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,304.00000	1,432	27.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			557.00000	484	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 14/09/2009 Currency Future	10.20	Call			1,055.00000	1,164	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			808.00000	717	28.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,094.00000	1,207	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			747.00000	659	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			873.00000	970	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,125.00000	1,023	29.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			841.00000	935	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,194.00000	1,087	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			811.00000	901	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,263.00000	1,153	30.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			782.00000	869	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,334.00000	1,221	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,074.00000	1,186	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			777.00000	688	28.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			998.00000	1,105	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			901.00000	807	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			796.00000	885	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,299.00000	1,187	30.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			763.00000	849	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,366.00000	1,251	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			728.00000	811	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,431.00000	1,313	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			841.00000	935	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,194.00000	1,087	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			763.00000	849	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,366.00000	1,251	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			694.00000	774	30.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,496.00000	1,376	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.79190		10.58980		29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,149.00000	1,248	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,159.00000	1,056	28.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,167.00000	1,266	28.81	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,127.00000	1,024	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,114.00000	1,212	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,224.00000	1,121	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,097.00000	1,195	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,257.00000	1,153	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,016.00000	1,109	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,426.00000	1,317	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,080.00000	1,178	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,290.00000	1,187	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,131.00000	1,230	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,191.00000	1,088	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,080.00000	1,178	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,290.00000	1,187	29.51	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 14/12/2009 Currency Future	10.90	Call			1,047.00000	1,143	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,357.00000	1,251	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,203.00000	1,304	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,063.00000	962	28.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,260.00000	1,364	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			970.00000	872	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,361.00000	1,473	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			822.00000	731	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,382.00000	1,497	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			792.00000	705	27.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,341.00000	1,450	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			851.00000	758	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,341.00000	1,450	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			851.00000	758	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,241.00000	1,344	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,001.00000	902	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,185.00000	1,285	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,095.00000	993	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			707.00000	770	32.65	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,417.00000	2,278	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			592.00000	645	34.05	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,002.00000	2,853	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,425.00000	1,545	27.05	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			735.00000	653	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			971.00000	1,060	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,532.00000	1,418	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			986.00000	1,076	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,496.00000	1,384	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			930.00000	1,014	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,640.00000	1,522	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			957.00000	1,045	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,567.00000	1,453	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			707.00000	770	32.65	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,417.00000	2,278	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			853.00000	931	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,863.00000	1,739	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			878.00000	957	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,788.00000	1,666	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,222.00000	1,324	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,032.00000	932	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			765.00000	834	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,175.00000	2,042	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			689.00000	751	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,499.00000	2,359	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			622.00000	678	33.66	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,832.00000	2,686	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			563.00000	615	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,174.00000	3,023	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			786.00000	857	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,096.00000	1,965	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			638.00000	695	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,749.00000	2,603	33.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			577.00000	630	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,088.00000	2,938	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,303.00000	2,482	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			213.00000	190	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,863.00000	2,024	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			373.00000	332	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,516.00000	1,647	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			626.00000	555	26.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			745.00000	812	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,255.00000	2,120	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			550.00000	601	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,260.00000	3,109	34.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,383.00000	2,564	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			193.00000	172	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,929.00000	2,094	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			339.00000	302	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,565.00000	1,702	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			575.00000	510	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,301.00000	1,406	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			911.00000	814	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			903.00000	985	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,713.00000	1,593	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			655.00000	713	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,665.00000	2,521	33.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,073.00000	2,244	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			283.00000	252	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,677.00000	1,824	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			487.00000	432	26.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			807.00000	880	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,017.00000	1,888	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			513.00000	561	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,523.00000	3,369	35.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,999.00000	2,168	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			309.00000	276	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,619.00000	1,760	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			529.00000	468	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			672.00000	732	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,582.00000	2,440	33.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Call			577.00000	630	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,088.00000	2,938	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			502.00000	549	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,612.00000	3,457	35.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,148.00000	2,322	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			258.00000	230	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,737.00000	1,889	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			447.00000	397	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			830.00000	905	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,940.00000	1,813	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			607.00000	661	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,917.00000	2,770	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			525.00000	574	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,435.00000	3,282	35.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,225.00000	2,401	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			235.00000	209	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,799.00000	1,955	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			409.00000	364	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,470.00000	1,595	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			680.00000	603	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			725.00000	790	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,336.00000	2,199	32.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			622.00000	678	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,832.00000	2,686	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			537.00000	587	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,348.00000	3,195	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,110.00000	2,283	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			271.00000	241	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,707.00000	1,856	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			467.00000	414	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,403.00000	1,521	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			763.00000	679	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			818.00000	892	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,979.00000	1,851	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			698.00000	760	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,458.00000	2,318	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			599.00000	653	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,959.00000	2,811	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			519.00000	567	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,479.00000	3,325	35.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,546.00000	2,731	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			157.00000	139	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,073.00000	2,244	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			283.00000	252	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			807.00000	880	31.60	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 14/12/2009 Currency Future	11.80	Put			2,017.00000	1,888	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,630.00000	2,817	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			140.00000	125	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,737.00000	1,889	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			447.00000	397	25.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,673.00000	2,860	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			133.00000	118	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,186.00000	2,361	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			247.00000	220	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,768.00000	1,922	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			428.00000	380	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,447.00000	1,570	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			707.00000	628	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,001.00000	1,092	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,461.00000	1,350	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			841.00000	918	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,902.00000	1,776	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			716.00000	780	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,376.00000	2,238	32.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			614.00000	670	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,875.00000	2,728	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,802.00000	2,991	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			112.00000	99	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,863.00000	2,024	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			373.00000	332	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			745.00000	812	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,255.00000	2,120	32.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,758.00000	2,947	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			118.00000	105	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,264.00000	2,441	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			224.00000	199	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,831.00000	1,990	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			391.00000	348	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,493.00000	1,621	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			653.00000	579	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,031.00000	1,126	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,392.00000	1,284	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			865.00000	944	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,825.00000	1,702	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			735.00000	801	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,295.00000	2,159	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			557.00000	608	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,217.00000	3,066	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,977.00000	3,169	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			88.00000	77	25.61	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 14/12/2009 Currency Future	8.30	Call			2,464.00000	2,647	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			174.00000	155	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			930.00000	1,014	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,640.00000	1,522	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,022.00000	3,215	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			82.00000	73	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,505.00000	2,689	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			165.00000	147	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,036.00000	2,206	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			296.00000	264	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,647.00000	1,792	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			508.00000	450	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			943.00000	1,029	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,603.00000	1,487	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			796.00000	868	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,057.00000	1,926	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,067.00000	3,260	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			77.00000	68	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,715.00000	2,903	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			125.00000	111	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,799.00000	1,955	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			409.00000	364	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,423.00000	2,605	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			183.00000	163	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,963.00000	2,130	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			323.00000	288	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,590.00000	1,729	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			550.00000	488	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,321.00000	1,428	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			882.00000	786	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			916.00000	1,000	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,676.00000	1,558	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			775.00000	845	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,135.00000	2,003	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			664.00000	723	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,624.00000	2,481	33.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			496.00000	543	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,656.00000	3,501	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,999.00000	2,168	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			309.00000	276	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			786.00000	857	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,096.00000	1,965	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			471.00000	516	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,781.00000	3,624	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			488.00000	533	35.50	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 14/12/2009 Currency Future	13.80	Put			3,698.00000	3,542	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,036.00000	2,206	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			296.00000	264	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			796.00000	868	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,057.00000	1,926	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			680.00000	741	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,541.00000	2,399	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			507.00000	555	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,567.00000	3,413	35.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			455.00000	498	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,865.00000	3,706	35.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,588.00000	2,774	25.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			148.00000	132	25.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.36150		11.16590		30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,419.00000	1,524	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,404.00000	1,313	29.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,402.00000	1,507	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,436.00000	1,345	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,083.00000	1,165	31.99	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,217.00000	2,103	31.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,962.00000	2,101	26.84	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			646.00000	589	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,351.00000	1,453	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,536.00000	1,441	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,335.00000	1,435	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,569.00000	1,474	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,258.00000	1,352	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,742.00000	1,641	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,319.00000	1,418	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,603.00000	1,507	30.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,303.00000	1,401	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,638.00000	1,540	30.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,229.00000	1,321	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,813.00000	1,709	31.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,288.00000	1,385	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,672.00000	1,573	30.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,273.00000	1,368	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,707.00000	1,607	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,385.00000	1,489	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,469.00000	1,377	30.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,470.00000	1,578	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,304.00000	1,217	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,505.00000	1,616	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,239.00000	1,154	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,487.00000	1,597	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,271.00000	1,185	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,453.00000	1,560	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,337.00000	1,248	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,368.00000	1,471	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,502.00000	1,409	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,680.00000	1,802	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			964.00000	891	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,322.00000	1,422	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,596.00000	1,500	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,015.00000	2,156	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			599.00000	545	26.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,910.00000	2,047	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			695.00000	635	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,861.00000	1,994	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			745.00000	683	27.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,813.00000	1,944	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			797.00000	732	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,767.00000	1,895	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			851.00000	784	27.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,723.00000	1,848	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			907.00000	836	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,024.00000	1,102	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,408.00000	2,291	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,155.00000	2,304	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			489.00000	442	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,436.00000	1,542	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,370.00000	1,280	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,273.00000	1,368	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,707.00000	1,607	30.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			812.00000	873	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,346.00000	3,212	34.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,257.00000	2,409	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			441.00000	398	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,523.00000	1,635	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,207.00000	1,124	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			835.00000	898	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,219.00000	3,087	34.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,327.00000	2,482	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			411.00000	370	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,560.00000	1,675	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,144.00000	1,063	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,523.00000	1,635	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,207.00000	1,124	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,351.00000	1,453	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,536.00000	1,441	30.31	0.00	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			851.00000	916	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,135.00000	3,004	34.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,363.00000	2,518	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			397.00000	357	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,579.00000	1,695	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,113.00000	1,034	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,541.00000	1,655	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,175.00000	1,093	29.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,436.00000	1,542	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,370.00000	1,280	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			860.00000	925	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,094.00000	2,963	33.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,435.00000	2,592	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			369.00000	331	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,618.00000	1,737	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,052.00000	975	28.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			877.00000	943	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,011.00000	2,882	33.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,200.00000	1,290	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,884.00000	1,779	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			771.00000	830	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,555.00000	3,418	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,042.00000	2,185	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			576.00000	523	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,243.00000	1,337	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,777.00000	1,675	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,214.00000	1,306	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,849.00000	1,744	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			782.00000	841	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,516.00000	3,380	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,910.00000	2,047	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			695.00000	635	27.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,200.00000	1,290	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,884.00000	1,779	31.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,172.00000	1,261	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,957.00000	1,849	31.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,146.00000	1,232	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,030.00000	1,921	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			729.00000	785	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,713.00000	3,574	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,988.00000	2,128	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			622.00000	567	26.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,368.00000	1,471	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,502.00000	1,409	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,214.00000	1,306	31.12	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 15/03/2010 Currency Future	11.80	Put			1,849.00000	1,744	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,186.00000	1,276	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,920.00000	1,814	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			761.00000	819	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,595.00000	3,457	34.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,097.00000	2,243	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			531.00000	482	26.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			797.00000	857	34.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,431.00000	3,296	34.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.71990		14.38730		26.84	5,799,640.60	394	13,953.00
£ / R On 16/03/2009 Currency Future	14.40	Call			575.00000	733	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			588.00000	413	27.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			615.00000	784	27.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			528.00000	364	27.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			615.00000	784	27.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			528.00000	364	27.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			657.00000	840	26.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			470.00000	320	26.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			726.00000	930	26.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			389.00000	260	26.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			679.00000	869	26.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			442.00000	299	26.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			521.00000	665	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			684.00000	495	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			429.00000	547	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			892.00000	677	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			369.00000	472	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,032.00000	802	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			416.00000	530	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			928.00000	710	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			354.00000	452	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,066.00000	832	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			443.00000	565	29.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			856.00000	645	29.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			338.00000	433	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,101.00000	863	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			386.00000	492	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			999.00000	772	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			556.00000	709	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			619.00000	439	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			805.00000	1,029	25.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			318.00000	209	25.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			834.00000	1,063	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			296.00000	193	25.79	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 16/03/2009 Currency Future	14.10	Call			702.00000	899	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			415.00000	279	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			521.00000	665	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			684.00000	495	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			504.00000	644	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			717.00000	524	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			403.00000	513	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			965.00000	743	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			296.00000	380	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,208.00000	960	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			212.00000	276	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,475.00000	1,206	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			174.00000	227	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,637.00000	1,357	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			223.00000	289	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,436.00000	1,169	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			282.00000	364	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,245.00000	994	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			270.00000	348	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,282.00000	1,028	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			282.00000	364	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,245.00000	994	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			245.00000	317	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,358.00000	1,097	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			296.00000	380	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,208.00000	960	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			234.00000	303	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,397.00000	1,133	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			142.00000	186	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,805.00000	1,516	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			202.00000	263	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,515.00000	1,243	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			223.00000	289	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,436.00000	1,169	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			183.00000	238	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,596.00000	1,319	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			121.00000	159	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,934.00000	1,639	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			128.00000	167	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,891.00000	1,597	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			166.00000	216	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,678.00000	1,396	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			142.00000	186	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,805.00000	1,516	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			109.00000	143	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.30	Put			2,022.00000	1,723	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			98.00000	128	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,110.00000	1,808	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			98.00000	128	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,110.00000	1,808	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			157.00000	205	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,720.00000	1,436	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			87.00000	115	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,200.00000	1,895	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			59.00000	77	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,521.00000	2,207	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			66.00000	87	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,429.00000	2,117	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			39.00000	51	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,851.00000	2,531	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			27.00000	35	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,139.00000	2,815	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			13.00000	17	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,676.00000	3,347	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			6.00000	7	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,268.00000	3,937	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			5.00000	6	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,417.00000	4,086	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			7.00000	9	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,120.00000	3,789	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			15.00000	19	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,578.00000	3,249	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			8.00000	10	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,070.00000	3,740	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			52.00000	69	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,615.00000	2,299	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			135.00000	176	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,847.00000	1,556	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			78.00000	103	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,291.00000	1,983	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			150.00000	195	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,762.00000	1,475	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			270.00000	348	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,282.00000	1,028	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			324.00000	415	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,136.00000	895	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			257.00000	332	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,320.00000	1,062	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			472.00000	604	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			785.00000	584	28.82	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 16/03/2009 Currency Future	14.80	Call			443.00000	565	29.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			856.00000	645	29.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			416.00000	530	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			928.00000	710	29.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			488.00000	623	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			751.00000	553	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			457.00000	584	29.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			820.00000	614	29.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			309.00000	397	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,172.00000	927	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			183.00000	238	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,596.00000	1,319	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			166.00000	216	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,678.00000	1,396	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			369.00000	472	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,032.00000	802	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			338.00000	433	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,101.00000	863	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			234.00000	303	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,397.00000	1,133	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			193.00000	250	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,555.00000	1,280	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			174.00000	227	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,637.00000	1,357	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			212.00000	276	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,475.00000	1,206	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			121.00000	159	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,934.00000	1,639	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			109.00000	143	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,022.00000	1,723	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			70.00000	92	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,382.00000	2,072	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			150.00000	195	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,762.00000	1,475	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			135.00000	176	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,847.00000	1,556	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			78.00000	103	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,291.00000	1,983	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			62.00000	82	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,475.00000	2,162	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			115.00000	151	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,978.00000	1,681	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			103.00000	135	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,066.00000	1,765	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			92.00000	121	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.45	Put			2,155.00000	1,851	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			83.00000	109	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,245.00000	1,939	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			74.00000	97	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,337.00000	2,027	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			166.00000	216	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,678.00000	1,396	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			46.00000	61	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,709.00000	2,391	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			41.00000	54	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,804.00000	2,484	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			36.00000	48	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,899.00000	2,578	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			32.00000	42	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,995.00000	2,672	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			11.00000	15	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,774.00000	3,445	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			10.00000	13	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,873.00000	3,543	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			9.00000	11	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,971.00000	3,641	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			7.00000	8	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,169.00000	3,838	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			6.00000	7	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,268.00000	3,937	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			5.00000	6	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,368.00000	4,036	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			4.00000	5	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,467.00000	4,136	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			25.00000	33	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,188.00000	2,863	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			22.00000	29	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,285.00000	2,959	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			19.00000	25	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,382.00000	3,055	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			17.00000	22	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,480.00000	3,152	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			22.00000	29	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,285.00000	2,959	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			17.00000	22	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,480.00000	3,152	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			11.00000	15	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,774.00000	3,445	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			9.00000	11	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,971.00000	3,641	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.10	Call			12.00000	16	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,725.00000	3,396	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			11.00000	14	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,823.00000	3,494	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			9.00000	12	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,922.00000	3,592	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			8.00000	10	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,021.00000	3,690	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			6.00000	8	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,219.00000	3,888	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			5.00000	7	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,318.00000	3,987	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			4.00000	5	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,517.00000	4,185	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			8.00000	10	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,070.00000	3,740	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			4.00000	5	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,467.00000	4,136	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			4.00000	5	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,566.00000	4,235	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			3.00000	4	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,666.00000	4,334	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			3.00000	3	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,765.00000	4,434	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			2.00000	3	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,865.00000	4,533	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			7.00000	8	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,169.00000	3,838	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			4.00000	5	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,566.00000	4,235	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			3.00000	4	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,666.00000	4,334	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			23.00000	31	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,236.00000	2,911	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			21.00000	27	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,333.00000	3,007	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			18.00000	24	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,431.00000	3,104	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			16.00000	21	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,529.00000	3,201	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			14.00000	18	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,627.00000	3,298	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			44.00000	57	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,756.00000	2,437	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			34.00000	45	29.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.30	Put			2,947.00000	2,625	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			30.00000	40	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,043.00000	2,720	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			62.00000	82	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,475.00000	2,162	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			55.00000	73	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,568.00000	2,253	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			49.00000	65	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,662.00000	2,345	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			44.00000	57	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,756.00000	2,437	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			23.00000	31	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,236.00000	2,911	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			103.00000	135	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,066.00000	1,765	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			59.00000	77	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,521.00000	2,207	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			55.00000	73	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,568.00000	2,253	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			193.00000	250	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,555.00000	1,280	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			174.00000	227	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,637.00000	1,357	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			83.00000	109	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,245.00000	1,939	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			354.00000	452	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,066.00000	832	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			128.00000	167	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,891.00000	1,597	29.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			429.00000	547	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			892.00000	677	29.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			488.00000	623	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			751.00000	553	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			636.00000	811	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			498.00000	341	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			595.00000	758	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			558.00000	388	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			538.00000	687	27.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			651.00000	467	27.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			933.00000	1,176	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			246.00000	156	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			866.00000	1,100	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			279.00000	180	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			752.00000	962	26.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			364.00000	242	26.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.50	Call		1,076.00000	1,336	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		188.00000	116	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,003.00000	1,255	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		216.00000	135	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		866.00000	1,100	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		279.00000	180	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,113.00000	1,377	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		176.00000	107	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,039.00000	1,295	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		202.00000	125	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		968.00000	1,215	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		230.00000	145	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		899.00000	1,138	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		262.00000	168	25.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		778.00000	995	26.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		340.00000	225	26.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		726.00000	930	26.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		389.00000	260	26.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		504.00000	644	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		717.00000	524	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		595.00000	758	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		558.00000	388	27.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.99860	14.65740		27.54	374,965.00	25	244.00
£ / R On 12/06/2009 Currency Future	14.65	Call		1,005.00000	1,177	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		998.00000	828	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		1,044.00000	1,219	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		937.00000	770	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call		1,025.00000	1,198	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put		967.00000	799	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call		1,063.00000	1,241	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put		906.00000	743	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		1,122.00000	1,311	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		815.00000	662	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call		1,082.00000	1,264	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put		875.00000	715	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		951.00000	1,118	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		1,093.00000	919	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call		852.00000	1,004	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put		1,295.00000	1,106	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		761.00000	901	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,454.00000	1,252	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call		837.00000	986	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put		1,329.00000	1,137	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call		761.00000	901	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put		1,454.00000	1,252	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.05	Call			868.00000	1,022	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,260.00000	1,074	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			725.00000	860	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,518.00000	1,311	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			798.00000	943	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,391.00000	1,194	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			968.00000	1,138	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,061.00000	889	28.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,207.00000	1,414	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			699.00000	565	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,185.00000	1,387	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			727.00000	589	26.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,230.00000	1,441	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			672.00000	543	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			933.00000	1,098	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,126.00000	949	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			817.00000	964	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,360.00000	1,166	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			691.00000	821	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,584.00000	1,372	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			581.00000	694	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,823.00000	1,596	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			511.00000	614	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,004.00000	1,765	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			596.00000	711	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,788.00000	1,563	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			658.00000	783	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,651.00000	1,434	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			642.00000	765	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,685.00000	1,466	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			674.00000	802	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,617.00000	1,403	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			626.00000	747	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,719.00000	1,498	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			674.00000	802	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,617.00000	1,403	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			460.00000	555	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,153.00000	1,907	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			552.00000	661	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,895.00000	1,663	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			524.00000	629	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,967.00000	1,731	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			425.00000	514	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,268.00000	2,016	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			884.00000	1,041	28.88	0.00	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	15.00	Put			1,226.00000	1,043	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			498.00000	599	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,041.00000	1,800	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			448.00000	541	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,191.00000	1,943	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			403.00000	488	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,346.00000	2,090	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			382.00000	463	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,425.00000	2,165	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			372.00000	451	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,464.00000	2,203	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			437.00000	528	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,229.00000	1,979	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			485.00000	584	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,078.00000	1,835	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			362.00000	440	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,504.00000	2,241	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			298.00000	364	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,791.00000	2,516	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			315.00000	385	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,708.00000	2,436	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			244.00000	300	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,087.00000	2,802	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			205.00000	254	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,348.00000	3,055	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			143.00000	179	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,886.00000	3,580	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			99.00000	124	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,441.00000	4,126	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			90.00000	113	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,582.00000	4,265	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			112.00000	140	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,255.00000	3,942	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			148.00000	184	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,840.00000	3,535	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			157.00000	195	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,749.00000	3,447	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			115.00000	145	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,208.00000	3,896	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			282.00000	345	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,874.00000	2,596	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			473.00000	569	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,115.00000	1,871	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			611.00000	729	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,753.00000	1,530	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Call			916.00000	1,079	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,159.00000	980	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			852.00000	1,004	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,295.00000	1,106	29.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			780.00000	921	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,422.00000	1,223	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			743.00000	880	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,486.00000	1,281	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			708.00000	840	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,551.00000	1,342	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			951.00000	1,118	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,093.00000	919	28.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			916.00000	1,079	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,159.00000	980	28.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			780.00000	921	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,422.00000	1,223	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			743.00000	880	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,486.00000	1,281	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			868.00000	1,022	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,260.00000	1,074	29.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			837.00000	986	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,329.00000	1,137	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			691.00000	821	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,584.00000	1,372	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			611.00000	729	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,753.00000	1,530	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			581.00000	694	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,823.00000	1,596	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			900.00000	1,060	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,192.00000	1,011	28.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			658.00000	783	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,651.00000	1,434	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			498.00000	599	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,041.00000	1,800	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			581.00000	694	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,823.00000	1,596	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			524.00000	629	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,967.00000	1,731	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			566.00000	678	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,859.00000	1,629	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			538.00000	645	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,931.00000	1,697	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			448.00000	541	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,191.00000	1,943	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			552.00000	661	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.00	Put			1,895.00000	1,663	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			473.00000	569	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,115.00000	1,871	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			403.00000	488	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,346.00000	2,090	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			362.00000	440	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,504.00000	2,241	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			382.00000	463	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,425.00000	2,165	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			342.00000	417	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,585.00000	2,318	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			324.00000	395	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,667.00000	2,397	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			342.00000	417	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,585.00000	2,318	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			306.00000	374	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,749.00000	2,476	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			414.00000	501	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,307.00000	2,053	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			392.00000	476	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,385.00000	2,127	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			352.00000	428	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,545.00000	2,280	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			333.00000	406	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,626.00000	2,357	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			511.00000	614	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,004.00000	1,765	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			460.00000	555	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,153.00000	1,907	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			352.00000	428	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,545.00000	2,280	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			266.00000	327	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,959.00000	2,678	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			251.00000	309	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,044.00000	2,760	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			237.00000	292	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,130.00000	2,844	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			224.00000	276	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,217.00000	2,928	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			139.00000	173	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,932.00000	3,625	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			131.00000	163	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,023.00000	3,715	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			123.00000	154	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,115.00000	3,805	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.85	Call			108.00000	136	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,301.00000	3,988	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			102.00000	128	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,394.00000	4,080	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			96.00000	120	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,488.00000	4,172	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			199.00000	246	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,392.00000	3,098	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			188.00000	233	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,480.00000	3,184	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			177.00000	220	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,570.00000	3,271	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			167.00000	207	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,659.00000	3,359	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			188.00000	233	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,480.00000	3,184	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			167.00000	207	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,659.00000	3,359	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			139.00000	173	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,932.00000	3,625	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			123.00000	154	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,115.00000	3,805	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			135.00000	168	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,977.00000	3,670	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			127.00000	159	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,069.00000	3,760	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			119.00000	149	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,162.00000	3,851	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			105.00000	132	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,348.00000	4,033	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			93.00000	117	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,535.00000	4,218	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			87.00000	110	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,630.00000	4,311	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			108.00000	136	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,301.00000	3,988	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			96.00000	120	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,488.00000	4,172	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			84.00000	106	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,677.00000	4,358	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			79.00000	100	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,772.00000	4,451	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			74.00000	94	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,867.00000	4,545	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			69.00000	88	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.55	Put			4,962.00000	4,639	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			105.00000	132	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,348.00000	4,033	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			82.00000	103	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,724.00000	4,404	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			77.00000	97	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,819.00000	4,498	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			259.00000	318	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,001.00000	2,719	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			231.00000	284	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,173.00000	2,885	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			217.00000	268	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,260.00000	2,970	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			193.00000	239	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,436.00000	3,141	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			182.00000	226	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,525.00000	3,227	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			172.00000	213	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,614.00000	3,315	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			162.00000	201	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,704.00000	3,403	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			306.00000	374	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,749.00000	2,476	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			290.00000	355	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,832.00000	2,556	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			274.00000	336	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,916.00000	2,637	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			259.00000	318	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,001.00000	2,719	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			193.00000	239	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,436.00000	3,141	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			392.00000	476	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,385.00000	2,127	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			298.00000	364	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,791.00000	2,516	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			315.00000	385	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,708.00000	2,436	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			266.00000	327	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,959.00000	2,678	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			237.00000	292	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,130.00000	2,844	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			437.00000	528	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,229.00000	1,979	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			596.00000	711	29.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,788.00000	1,563	29.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.40	Call			1,102.00000	1,287	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			845.00000	689	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,025.00000	1,198	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			967.00000	799	27.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			987.00000	1,157	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,029.00000	859	28.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,044.00000	1,219	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			937.00000	770	27.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,311.00000	1,533	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			604.00000	485	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,253.00000	1,469	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			646.00000	521	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,163.00000	1,361	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			756.00000	612	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,433.00000	1,666	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			525.00000	417	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,371.00000	1,599	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			564.00000	450	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,253.00000	1,469	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			646.00000	521	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,464.00000	1,700	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			507.00000	402	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,402.00000	1,632	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			544.00000	434	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,341.00000	1,566	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			583.00000	467	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,282.00000	1,501	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			624.00000	502	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,142.00000	1,336	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			785.00000	637	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,341.00000	1,566	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			583.00000	467	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,102.00000	1,287	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			845.00000	689	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			933.00000	1,098	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,126.00000	949	28.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,207.00000	1,414	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			699.00000	565	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,005.00000	1,177	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			998.00000	828	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.25730		14.90670		27.67	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,326.00000	1,510	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,319.00000	1,153	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,364.00000	1,547	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,257.00000	1,090	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.85	Call			1,345.00000	1,529	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,288.00000	1,121	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,403.00000	1,586	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,196.00000	1,029	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,443.00000	1,626	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,137.00000	969	27.11	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,272.00000	1,452	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,416.00000	1,245	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,173.00000	1,339	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,617.00000	1,431	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,080.00000	1,235	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,773.00000	1,578	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,138.00000	1,299	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,681.00000	1,492	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,061.00000	1,215	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,805.00000	1,607	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,173.00000	1,339	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,617.00000	1,431	28.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,043.00000	1,194	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,836.00000	1,637	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,118.00000	1,278	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,712.00000	1,520	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,290.00000	1,472	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,383.00000	1,215	28.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,518.00000	1,715	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,012.00000	857	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,500.00000	1,692	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,043.00000	884	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,538.00000	1,738	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			981.00000	831	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,255.00000	1,432	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,448.00000	1,275	28.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,007.00000	1,154	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,900.00000	1,697	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,423.00000	1,606	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,166.00000	999	27.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,383.00000	1,566	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,226.00000	1,059	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,345.00000	1,529	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,288.00000	1,121	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,308.00000	1,491	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,351.00000	1,184	28.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,238.00000	1,413	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,481.00000	1,306	28.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,205.00000	1,375	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.25	Put			1,548.00000	1,368	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,364.00000	1,547	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,257.00000	1,090	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,222.00000	1,394	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,515.00000	1,337	28.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,189.00000	1,357	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,582.00000	1,399	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,158.00000	1,321	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,651.00000	1,464	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,612.00000	1,821	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			906.00000	764	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,558.00000	1,762	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			951.00000	805	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,481.00000	1,669	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,074.00000	912	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,725.00000	1,943	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			818.00000	685	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,668.00000	1,881	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			861.00000	724	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,558.00000	1,762	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			951.00000	805	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,754.00000	1,974	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			797.00000	667	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,696.00000	1,912	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			839.00000	704	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,640.00000	1,851	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			883.00000	744	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,585.00000	1,791	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			928.00000	784	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,462.00000	1,648	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,105.00000	940	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,189.00000	1,357	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,582.00000	1,399	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			972.00000	1,115	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,965.00000	1,758	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,158.00000	1,321	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,651.00000	1,464	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,007.00000	1,154	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,900.00000	1,697	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			972.00000	1,115	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,965.00000	1,758	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			937.00000	1,077	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,031.00000	1,820	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			904.00000	1,041	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,098.00000	1,883	28.91	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.05	Call			1,272.00000	1,452	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,416.00000	1,245	28.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,099.00000	1,256	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,742.00000	1,549	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,025.00000	1,174	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,868.00000	1,667	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,099.00000	1,256	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,742.00000	1,549	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			989.00000	1,135	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,932.00000	1,727	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			954.00000	1,096	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,998.00000	1,789	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			921.00000	1,059	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,064.00000	1,852	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,518.00000	1,715	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,012.00000	857	26.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,326.00000	1,510	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,319.00000	1,153	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.21920		13.20840		29.54	118,972.80	9	5,894.00
€ / R On 16/03/2009 Currency Future	13.20	Call			527.00000	556	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			518.00000	537	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			489.00000	518	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			581.00000	598	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			439.00000	465	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			680.00000	696	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			455.00000	482	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			646.00000	663	30.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			508.00000	536	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			549.00000	567	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			408.00000	434	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			750.00000	765	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			380.00000	405	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			822.00000	836	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			472.00000	500	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			613.00000	630	30.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			423.00000	449	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			715.00000	730	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			592.00000	622	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			433.00000	453	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			773.00000	805	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			265.00000	285	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			489.00000	518	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			581.00000	598	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			355.00000	378	32.14	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	13.75	Put			896.00000	909	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			343.00000	365	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			934.00000	946	32.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			331.00000	353	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			973.00000	984	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			228.00000	245	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,419.00000	1,426	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			220.00000	237	35.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,462.00000	1,468	35.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			270.00000	289	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,211.00000	1,219	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			320.00000	341	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,011.00000	1,022	32.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			394.00000	419	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			786.00000	800	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			394.00000	419	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			786.00000	800	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			569.00000	599	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			461.00000	480	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			380.00000	405	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			822.00000	836	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			664.00000	695	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			356.00000	376	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			639.00000	670	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			381.00000	401	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			270.00000	289	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,211.00000	1,219	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			206.00000	222	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,548.00000	1,553	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			165.00000	179	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,856.00000	1,859	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			289.00000	309	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,131.00000	1,140	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			299.00000	319	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,091.00000	1,100	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,133.00000	1,158	27.45	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			124.00000	139	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			690.00000	721	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			332.00000	352	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			897.00000	928	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			189.00000	209	27.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,217.00000	1,240	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			108.00000	121	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,217.00000	1,240	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			108.00000	121	27.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.05	Call			1,260.00000	1,282	27.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			101.00000	113	27.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,174.00000	1,199	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			116.00000	130	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,010.00000	1,038	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			151.00000	169	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,050.00000	1,077	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			142.00000	158	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			931.00000	961	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			172.00000	192	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,391.00000	1,411	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			82.00000	92	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,091.00000	1,117	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			133.00000	148	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,303.00000	1,325	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			95.00000	106	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,760.00000	1,777	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			51.00000	57	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,664.00000	1,681	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			55.00000	62	29.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,570.00000	1,588	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			62.00000	69	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,480.00000	1,499	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			71.00000	80	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,050.00000	1,077	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			142.00000	158	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,712.00000	1,729	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			53.00000	59	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,616.00000	1,633	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			57.00000	64	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,525.00000	1,543	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			66.00000	74	28.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,435.00000	1,455	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			77.00000	85	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,347.00000	1,368	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			88.00000	99	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,260.00000	1,282	27.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			101.00000	113	27.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,480.00000	1,499	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			71.00000	80	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			970.00000	999	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			161.00000	180	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,174.00000	1,199	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			116.00000	130	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			865.00000	896	27.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Put			206.00000	227	27.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			803.00000	834	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			244.00000	265	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			865.00000	896	27.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			206.00000	227	27.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			803.00000	834	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			244.00000	265	27.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			745.00000	776	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			286.00000	307	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			833.00000	864	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			225.00000	245	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,616.00000	1,633	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			57.00000	64	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,435.00000	1,455	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			77.00000	85	28.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,010.00000	1,038	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			151.00000	169	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			833.00000	864	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			225.00000	245	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			717.00000	748	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			309.00000	329	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			331.00000	353	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			973.00000	984	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			279.00000	299	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,171.00000	1,179	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			615.00000	646	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			407.00000	426	28.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			717.00000	748	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			309.00000	329	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			367.00000	391	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			859.00000	872	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			244.00000	261	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,335.00000	1,342	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			408.00000	434	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			750.00000	765	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,808.00000	1,825	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			49.00000	55	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			154.00000	167	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,945.00000	1,948	37.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			103.00000	113	39.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,494.00000	2,494	39.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			59.00000	72	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,050.00000	3,053	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			32.00000	43	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,623.00000	3,623	41.01	0.00	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			690.00000	721	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			332.00000	352	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			194.00000	209	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,635.00000	1,640	36.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			130.00000	142	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,171.00000	2,172	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			82.00000	94	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,724.00000	2,725	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			46.00000	60	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,287.00000	3,290	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			95.00000	106	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,587.00000	2,587	39.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			43.00000	57	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,335.00000	3,338	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			19.00000	26	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,110.00000	4,107	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			8.00000	11	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,899.00000	4,892	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,904.00000	1,921	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			46.00000	52	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			121.00000	133	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,263.00000	2,264	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			62.00000	75	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,003.00000	3,006	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			27.00000	37	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,769.00000	3,768	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			11.00000	16	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,553.00000	4,547	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,293.00000	2,309	34.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			35.00000	40	34.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			159.00000	173	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,901.00000	1,903	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			91.00000	102	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,632.00000	2,633	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			41.00000	54	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,383.00000	3,385	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			18.00000	25	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,159.00000	4,156	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,634.00000	2,649	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	30	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,856.00000	1,873	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			48.00000	54	31.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			200.00000	215	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,591.00000	1,596	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			117.00000	129	38.88	0.00	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			2,309.00000	2,309	38.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			26.00000	35	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,817.00000	3,816	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,075.00000	3,089	40.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			17.00000	20	40.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,320.00000	3,333	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			11.00000	14	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,537.00000	2,552	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			28.00000	33	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			187.00000	202	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,679.00000	1,683	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			110.00000	121	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,401.00000	2,402	39.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			53.00000	67	40.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,145.00000	3,148	40.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,418.00000	3,431	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			9.00000	11	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,634.00000	2,649	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			26.00000	30	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			200.00000	215	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,591.00000	1,596	35.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,369.00000	3,382	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			10.00000	12	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,585.00000	2,601	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			27.00000	31	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			113.00000	125	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,355.00000	2,355	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			56.00000	69	40.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,097.00000	3,100	40.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,516.00000	3,528	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			7.00000	9	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,732.00000	2,747	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			23.00000	27	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,953.00000	1,969	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			44.00000	50	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			213.00000	230	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,505.00000	1,510	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			125.00000	137	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,217.00000	2,218	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			65.00000	78	40.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,956.00000	2,959	40.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,124.00000	3,138	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	19	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,342.00000	2,358	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			34.00000	39	35.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.10	Call			279.00000	299	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,171.00000	1,179	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,026.00000	3,040	40.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			18.00000	21	40.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,245.00000	2,261	34.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			36.00000	41	34.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			261.00000	279	34.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,252.00000	1,260	34.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			86.00000	98	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,678.00000	2,679	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			39.00000	52	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,431.00000	3,433	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,928.00000	2,942	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			19.00000	23	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,147.00000	2,163	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			39.00000	44	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			244.00000	261	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,335.00000	1,342	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			144.00000	156	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,035.00000	2,037	37.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			79.00000	91	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,770.00000	2,772	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			35.00000	47	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,527.00000	3,528	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,222.00000	3,236	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			14.00000	17	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,440.00000	2,455	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			31.00000	36	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			970.00000	999	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			161.00000	180	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			176.00000	190	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,768.00000	1,771	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			48.00000	62	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,240.00000	3,243	40.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,879.00000	2,893	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			20.00000	24	39.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,098.00000	2,115	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			40.00000	45	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			236.00000	253	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,377.00000	1,384	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			139.00000	151	38.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,080.00000	2,082	38.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			75.00000	87	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,817.00000	2,818	40.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			34.00000	45	41.01	0.00	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			3,575.00000	3,576	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,781.00000	2,795	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			22.00000	26	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,001.00000	2,018	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			43.00000	49	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			68.00000	81	40.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,910.00000	2,912	40.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			30.00000	41	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,672.00000	3,671	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,830.00000	2,844	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			21.00000	25	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,050.00000	2,066	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			41.00000	47	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			134.00000	146	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,126.00000	2,127	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			71.00000	84	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,863.00000	2,865	40.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,124.00000	3,138	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			16.00000	19	40.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,174.00000	3,187	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			15.00000	18	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,391.00000	2,407	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			33.00000	38	35.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			171.00000	185	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,812.00000	1,815	37.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			100.00000	110	39.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,541.00000	2,541	39.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,977.00000	2,991	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			18.00000	22	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,196.00000	2,212	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			37.00000	43	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			252.00000	270	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,294.00000	1,301	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			149.00000	162	37.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,990.00000	1,992	37.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			82.00000	94	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,724.00000	2,725	40.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			37.00000	49	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,479.00000	3,480	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			23.00000	32	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,915.00000	3,913	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,342.00000	2,358	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			34.00000	39	35.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			30.00000	41	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,672.00000	3,671	41.01	0.00	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			13.00000	18	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,454.00000	4,449	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			13.00000	19	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,405.00000	4,400	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,585.00000	2,601	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			27.00000	31	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,808.00000	1,825	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			49.00000	55	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			592.00000	622	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			433.00000	453	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			113.00000	125	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,355.00000	2,355	39.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			24.00000	33	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,866.00000	3,864	41.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,683.00000	2,698	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			25.00000	29	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,904.00000	1,921	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			46.00000	52	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			121.00000	133	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,263.00000	2,264	38.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			62.00000	75	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,003.00000	3,006	40.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,713.00000	3,725	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			5.00000	6	41.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,928.00000	2,942	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			19.00000	23	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,391.00000	1,411	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			82.00000	92	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			79.00000	91	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,770.00000	2,772	40.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.46420		13.44840		29.52	201,963.00	15	2,636.00
€ / R On 12/06/2009 Currency Future	13.45	Call			908.00000	963	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			910.00000	948	29.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			890.00000	943	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			941.00000	979	29.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			836.00000	889	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,038.00000	1,074	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			819.00000	871	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,071.00000	1,107	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			836.00000	889	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,038.00000	1,074	30.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			787.00000	838	30.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,138.00000	1,174	30.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			751.00000	802	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,203.00000	1,237	30.53	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	13.60	Call			853.00000	906	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,005.00000	1,042	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			819.00000	871	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,071.00000	1,107	30.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			967.00000	1,022	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			819.00000	858	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,124.00000	1,179	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			625.00000	664	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			871.00000	925	29.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			973.00000	1,010	29.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			732.00000	782	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,234.00000	1,268	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			713.00000	763	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,265.00000	1,299	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			676.00000	726	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,328.00000	1,361	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			500.00000	545	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,701.00000	1,731	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			486.00000	531	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,737.00000	1,767	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			591.00000	638	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,492.00000	1,524	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			658.00000	707	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,360.00000	1,393	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			771.00000	822	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,173.00000	1,207	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			853.00000	906	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,005.00000	1,042	29.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			871.00000	925	29.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			973.00000	1,010	29.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			967.00000	1,022	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			819.00000	858	29.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			947.00000	1,002	29.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			849.00000	888	29.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			928.00000	982	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			879.00000	918	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			787.00000	838	30.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,138.00000	1,174	30.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			928.00000	982	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			879.00000	918	29.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,027.00000	1,081	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			728.00000	767	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			988.00000	1,042	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			789.00000	827	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			676.00000	726	30.53	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	14.10	Put			1,328.00000	1,361	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			544.00000	590	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,595.00000	1,626	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			433.00000	476	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,884.00000	1,912	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			363.00000	403	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,114.00000	2,139	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			607.00000	655	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,459.00000	1,491	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			641.00000	690	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,392.00000	1,425	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,152.00000	1,207	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			604.00000	643	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,047.00000	1,102	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			699.00000	738	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,240.00000	1,294	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			541.00000	579	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,528.00000	1,578	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			379.00000	414	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,494.00000	1,545	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			395.00000	431	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,562.00000	1,612	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			364.00000	398	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,494.00000	1,545	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			395.00000	431	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,363.00000	1,416	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			465.00000	501	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,395.00000	1,447	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			447.00000	483	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,300.00000	1,354	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			502.00000	540	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,703.00000	1,751	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			305.00000	337	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,428.00000	1,479	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			429.00000	465	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,597.00000	1,646	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			348.00000	382	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,667.00000	1,716	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			319.00000	352	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,632.00000	1,681	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			333.00000	367	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,967.00000	2,011	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			219.00000	247	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,890.00000	1,935	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			241.00000	271	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.90	Call			1,814.00000	1,860	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			266.00000	296	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,740.00000	1,787	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			291.00000	323	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,460.00000	1,512	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			412.00000	448	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,928.00000	1,973	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			230.00000	259	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,852.00000	1,897	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			253.00000	283	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,777.00000	1,824	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			278.00000	309	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,363.00000	1,416	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			465.00000	501	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,667.00000	1,716	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			319.00000	352	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,332.00000	1,384	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			483.00000	520	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,270.00000	1,323	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			521.00000	559	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,703.00000	1,751	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			305.00000	337	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,632.00000	1,681	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			333.00000	367	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,181.00000	1,235	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			582.00000	621	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,007.00000	2,050	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			208.00000	236	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,852.00000	1,897	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			253.00000	283	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,300.00000	1,354	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			502.00000	540	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,069.00000	1,124	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			670.00000	710	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,181.00000	1,235	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			582.00000	621	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,332.00000	1,384	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			483.00000	520	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,210.00000	1,264	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			562.00000	600	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,528.00000	1,578	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			379.00000	414	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,460.00000	1,512	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			412.00000	448	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,210.00000	1,264	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.80	Put			562.00000	600	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,152.00000	1,207	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			604.00000	643	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,096.00000	1,151	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			648.00000	687	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,069.00000	1,124	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			670.00000	710	28.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			803.00000	854	30.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,104.00000	1,140	30.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,007.00000	1,061	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			759.00000	797	28.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			751.00000	802	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,203.00000	1,237	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			624.00000	672	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,425.00000	1,458	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			559.00000	606	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,560.00000	1,592	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			529.00000	575	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,630.00000	1,661	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			472.00000	517	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,774.00000	1,803	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			446.00000	490	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,847.00000	1,875	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			420.00000	463	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,922.00000	1,949	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			396.00000	439	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,998.00000	2,024	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			575.00000	622	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,526.00000	1,558	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			514.00000	560	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,665.00000	1,696	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			607.00000	655	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,459.00000	1,491	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			575.00000	622	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,526.00000	1,558	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			514.00000	560	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,665.00000	1,696	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			459.00000	503	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,810.00000	1,839	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			408.00000	451	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,960.00000	1,987	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			385.00000	427	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,036.00000	2,062	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			341.00000	381	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,193.00000	2,217	30.53	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	15.40	Call			321.00000	360	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,273.00000	2,296	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			302.00000	340	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,354.00000	2,376	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			284.00000	321	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,436.00000	2,457	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			459.00000	503	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,810.00000	1,839	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			433.00000	476	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,884.00000	1,912	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			341.00000	381	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,193.00000	2,217	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			694.00000	744	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,296.00000	1,330	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,047.00000	1,102	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			699.00000	738	28.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			694.00000	744	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,296.00000	1,330	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			658.00000	707	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,360.00000	1,393	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,027.00000	1,081	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			728.00000	767	28.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			641.00000	690	30.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,392.00000	1,425	30.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.69070		13.66710		29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,213.00000	1,271	29.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,195.00000	1,230	29.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,176.00000	1,233	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,259.00000	1,293	29.32	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,124.00000	1,180	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,357.00000	1,389	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,124.00000	1,180	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,357.00000	1,389	29.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,194.00000	1,252	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,227.00000	1,261	29.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			1,107.00000	1,163	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,390.00000	1,422	29.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			1,141.00000	1,197	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,324.00000	1,357	29.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,091.00000	1,146	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,424.00000	1,455	29.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,059.00000	1,113	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,492.00000	1,523	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,158.00000	1,215	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,291.00000	1,324	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.50	Call			1,270.00000	1,329	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,103.00000	1,139	28.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,454.00000	1,512	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			887.00000	921	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,019.00000	1,074	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,552.00000	1,583	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			790.00000	842	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,973.00000	2,001	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,158.00000	1,215	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,291.00000	1,324	29.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,059.00000	1,113	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,492.00000	1,523	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			981.00000	1,035	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,614.00000	1,644	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			944.00000	997	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,677.00000	1,707	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			908.00000	961	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,741.00000	1,770	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			873.00000	926	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,806.00000	1,835	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,231.00000	1,290	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,164.00000	1,199	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			981.00000	1,035	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,614.00000	1,644	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			944.00000	997	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,677.00000	1,707	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,401.00000	1,459	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			934.00000	968	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,350.00000	1,407	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			983.00000	1,017	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,311.00000	1,371	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,044.00000	1,080	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,680.00000	1,736	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			712.00000	745	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,621.00000	1,678	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			754.00000	787	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,564.00000	1,621	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			797.00000	830	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,508.00000	1,566	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			841.00000	875	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,350.00000	1,407	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			983.00000	1,017	28.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,231.00000	1,290	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,164.00000	1,199	29.04	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,290.00000	1,350	28.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.45	Put			1,073.00000	1,109	28.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,251.00000	1,309	28.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,134.00000	1,169	28.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			1,074.00000	1,130	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,457.00000	1,489	29.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			1,039.00000	1,093	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,522.00000	1,553	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			1,000.00000	1,054	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,583.00000	1,613	29.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,311.00000	1,371	28.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,044.00000	1,080	28.68	0.00	0	0.00
ALBI On 05/02/2009 Index Future			295.23700		296.54200		0.00	206,665,900.00	70	557.00
ALBI On 07/05/2009 Index Future			302.83500		304.17000		0.00	1,011,468,900.00	334	335.00
ALBI On 06/08/2009 Index Future			309.90400		309.07100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			124.58400		124.81600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			127.77300		128.01000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.93500		131.17600		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			297.10900		298.29950		0.00	1,075,534,580.00	362	620.00
GOVI On 07/05/2009 jGovi			304.71650		305.93300		0.00	137,122,425.00	45	45.00
GOVI On 06/08/2009 jGovi			312.25650		313.50100		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			9.18200		9.20400		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.48200		8.43200		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.63000		7.58500		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.29200		8.23900		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.43800		8.39400		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.24300		8.19900		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.16200		8.11500		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			10.92500		11.04200		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			10.84900		10.96300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.93500		8.97600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.57900		7.58600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.13100		7.14000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.02700		8.05600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.62500		7.63300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.48500		7.48000		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.08400		8.05500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.92900		7.88500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.88700		7.83200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			8.09100		8.05000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.98200		7.93500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.93500		7.88600		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.50225		11.50200		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.31400		11.33100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.13400		11.20200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.92700		11.27200		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.97000		11.02400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.66500		10.70400		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			285.10700		286.88100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			292.40700		294.22200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			299.64200		301.50000		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.82900		6.79000		3.00	344,324.16	3	7,458.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,785.00000	4,725	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			5.94100		5.89500		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,291.00000	4,231	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	2	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			4.69100		4.63400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,326.00000	5,264	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			3.00000	2	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,575.00000	5,513	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			2.00000	1	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			2.83400		2.76100		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			3,091.00000	3,027	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			4.00000	2	1.24	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			7.40900		7.33700		12.40	192,637,237.76	1,408	15,382.00
R157 On 05/02/2009 Bond Future	8.25	Call			5,481.00000	5,038	12.60	0.00	0	1,350.00
R157 On 05/02/2009 Bond Future	8.25	Put			8.00000	8	12.60	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			8,346.00000	7,903	12.80	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	12.80	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			15,161.00000	14,718	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			11,133.00000	10,690	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			12,496.00000	12,053	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			7.25100		7.17600		12.40	0.00	0	1,777.00
R157 On 07/05/2009 Bond Future	7.25	Call			3,638.00000	3,385	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,194.00000	3,391	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			1,748.00000	1,590	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,889.00000	6,181	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			10,863.00000	10,454	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			474.00000	515	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.16000		7.08100		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,933.00000	12,624	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,066.00000	1,215	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.10300		7.02000		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			7,072.00000	6,901	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			4,413.00000	4,707	12.55	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.83300		7.77200		24.77	0.00	0	3,470.00
R186 On 05/02/2009 Bond Future	9.25	Call			15,286.00000	14,594	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.74400		7.68200		24.50	1,069,488,964.72	8,206	8,206.00
R186 On 07/05/2009 Bond Future	8.00	Call			8,526.00000	8,069	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			4,968.00000	5,216	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			1,902.00000	1,731	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			16,537.00000	17,071	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			15,645.00000	15,047	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,816.00000	1,923	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.69400		7.63000		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			18,392.00000	17,824	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			4,078.00000	4,238	27.51	0.00	0	0.00
R186 On 05/11/2009 Bond Future			7.65900		7.59400		25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			11,447.00000	11,039	25.99	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			12,522.00000	12,849	25.99	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			20,437.00000	19,884	27.05	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			5,827.00000	6,009	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			11.06800	11.18500		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		277.00000	259	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		300.00000	275	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.42900	11.42600		0.40	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		37.00000	35	0.40	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		163.00000	162	0.40	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.51600	7.46300		0.00	213,945.80	2	4.00
R201 On 05/02/2009 Bond Future	9.25	Call		8,247.00000	7,990	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			7.31700	7.26200		12.17	219,795.58	2	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		9,188.00000	8,986	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		276.00000	334	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.18700	7.13000		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		10,000.00000	9,859	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		809.00000	929	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.08200	7.02200		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		5,572.00000	5,521	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		3,483.00000	3,697	11.92	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.85000	7.76800		0.00	4,021,422.96	38	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		8,823.00000	8,307	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			7.71700	7.63200		17.63	5,121,377.59	49	41.00
R203 On 07/05/2009 Bond Future	9.00	Call		8,983.00000	8,692	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		883.00000	1,119	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.63600	7.54800		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		11,434.00000	11,256	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		1,627.00000	1,987	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			7.58200	7.49100		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		6,313.00000	6,390	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		6,259.00000	6,881	18.06	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.87100	7.80000		0.00	917,808.48	9	18.00
R204 On 05/02/2009 Bond Future	9.25	Call		9,334.00000	8,849	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			7.75300	7.67900		19.31	838,078.88	8	8.00
R204 On 07/05/2009 Bond Future	9.00	Call		9,528.00000	9,289	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,029.00000	1,292	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.68400	7.60800		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		12,193.00000	12,082	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1,883.00000	2,282	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			7.63600	7.55700		19.99	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			6,782.00000	6,933	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			7,160.00000	7,833	19.99	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.60500		7.54200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,634.00000	6,380	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			7.38900		7.32300		10.87	102,840.74	1	1.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,670.00000	6,497	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			351.00000	437	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.24500		7.17500		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			8,135.00000	8,008	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			681.00000	818	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.12500		7.05100		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			4,458.00000	4,443	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			2,856.00000	3,107	10.40	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.99200		7.84100		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			9,289.00000	8,233	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			7.89000		7.73300		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			9,569.00000	8,906	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,185.00000	1,617	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.83200		7.67100		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			12,350.00000	11,835	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,135.00000	2,731	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			7.79200		7.62600		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			6,870.00000	6,766	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			7,741.00000	8,770	22.29	0.00	0	0.00
R208 On 05/02/2009 Bond Future			8.07800		7.90700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			5,851.00000	4,622	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			7.98900		7.80900		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			8,234.00000	7,532	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,740.00000	2,329	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.95100		7.76600		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			12,283.00000	11,651	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,384.00000	3,069	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			7.97800		7.78900		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			7,422.00000	7,211	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			7,699.00000	8,813	24.81	0.00	0	0.00
R209 On 05/02/2009 Bond Future			7.53400		7.45300		0.00	0.00	0	1,472.00
R209 On 05/02/2009 Bond Future	9.00	Call			13,830.00000	13,003	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			7.46100		7.37900		34.24	367,174,483.68	4,233	4,233.00
R209 On 07/05/2009 Bond Future	9.00	Call			15,620.00000	15,119	35.89	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,048.00000	1,393	35.89	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.41700		7.33300		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			16,366.00000	16,192	37.30	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			3,312.00000	4,011	37.30	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.38600		7.30100		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			10,319.00000	10,550	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			10,858.00000	11,975	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			9,155.00000	9,422	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			12,410.00000	13,563	36.53	0.00	0	0.00
TRT1 On 05/02/2009 Index Future			293.29900		294.48700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			300.80800		302.02300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			308.25100		309.49400		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.53910		6.61730		27.43	0.00	0	8,174.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			264.00000	228	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			247.00000	289	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			246.00000	212	28.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			278.00000	323	28.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			228.00000	197	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			311.00000	358	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			213.00000	183	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			345.00000	394	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			246.00000	212	28.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			278.00000	323	28.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			228.00000	197	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			311.00000	358	29.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			185.00000	159	30.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			417.00000	470	30.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			198.00000	171	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			381.00000	431	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			162.00000	139	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			494.00000	550	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			173.00000	149	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			455.00000	510	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			162.00000	139	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			494.00000	550	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			198.00000	171	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			381.00000	431	30.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			264.00000	228	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			247.00000	289	27.98	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	7.00	Call			151.00000	130	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			534.00000	591	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			142.00000	122	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			574.00000	633	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			307.00000	265	26.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			189.00000	226	26.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			173.00000	149	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			455.00000	510	31.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			40.00000	33	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,072.00000	1,144	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			28.00000	23	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,210.00000	1,284	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			56.00000	47	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			938.00000	1,008	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			86.00000	73	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			769.00000	834	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			117.00000	100	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			649.00000	711	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			129.00000	111	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			611.00000	672	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			330.00000	286	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			163.00000	197	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			386.00000	335	25.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			119.00000	146	25.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			452.00000	394	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			84.00000	105	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			285.00000	246	27.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			217.00000	257	27.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			418.00000	363	24.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			101.00000	124	24.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			285.00000	246	27.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			217.00000	257	27.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			357.00000	309	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			140.00000	170	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			330.00000	286	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			163.00000	197	26.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			142.00000	122	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			574.00000	633	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			489.00000	429	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			72.00000	90	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			357.00000	309	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			140.00000	170	25.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			117.00000	100	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			649.00000	711	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			106.00000	90	32.99	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			688.00000	751	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			86.00000	73	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			769.00000	834	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			70.00000	59	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			852.00000	920	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			95.00000	81	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			728.00000	792	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			77.00000	66	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			810.00000	877	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			568.00000	504	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			51.00000	65	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			489.00000	429	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			72.00000	90	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			740.00000	669	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			23.00000	30	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			652.00000	584	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			35.00000	45	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			696.00000	626	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			28.00000	37	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			609.00000	543	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			42.00000	54	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			528.00000	466	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			60.00000	76	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			528.00000	466	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			60.00000	76	24.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			106.00000	90	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			688.00000	751	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			70.00000	59	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			852.00000	920	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			62.00000	53	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			895.00000	964	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			50.00000	42	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			983.00000	1,053	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			44.00000	37	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,027.00000	1,098	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			35.00000	29	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,118.00000	1,190	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			22.00000	18	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,304.00000	1,379	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			22.00000	18	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,304.00000	1,379	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			17.00000	14	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,399.00000	1,475	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			13.00000	11	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,496.00000	1,572	32.99	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			10.00000	8	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,593.00000	1,669	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			31.00000	26	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,164.00000	1,237	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			24.00000	20	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,257.00000	1,331	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			19.00000	16	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,352.00000	1,427	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			15.00000	12	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,447.00000	1,523	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			129.00000	111	32.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			611.00000	672	32.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.63760		6.71580		27.32	1,062,016.00	160	1,320.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			444.00000	413	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			428.00000	475	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			426.00000	396	27.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			460.00000	508	27.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			409.00000	379	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			493.00000	542	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			392.00000	364	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			526.00000	577	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			362.00000	336	29.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			596.00000	648	29.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			362.00000	336	29.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			596.00000	648	29.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			377.00000	350	28.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			561.00000	612	28.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			392.00000	364	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			526.00000	577	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			335.00000	311	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			669.00000	723	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			348.00000	323	29.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			632.00000	685	29.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			377.00000	350	28.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			561.00000	612	28.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			409.00000	379	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			493.00000	542	28.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			444.00000	413	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			428.00000	475	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			322.00000	299	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			706.00000	762	30.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			310.00000	288	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			744.00000	800	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			335.00000	311	29.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			669.00000	723	29.76	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			482.00000	449	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			367.00000	411	27.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			310.00000	288	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			744.00000	800	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			148.00000	137	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,232.00000	1,299	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			131.00000	121	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,315.00000	1,384	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			188.00000	174	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,072.00000	1,136	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			236.00000	219	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			920.00000	981	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			279.00000	258	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			813.00000	871	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			294.00000	273	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			778.00000	835	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			502.00000	468	26.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			337.00000	381	26.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			546.00000	508	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			280.00000	321	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			571.00000	531	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			255.00000	293	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			464.00000	430	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			398.00000	443	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			571.00000	531	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			255.00000	293	25.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			464.00000	430	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			398.00000	443	27.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			524.00000	488	26.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			308.00000	350	26.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			628.00000	584	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			212.00000	247	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			294.00000	273	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			778.00000	835	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			264.00000	245	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			848.00000	907	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			236.00000	219	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			920.00000	981	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			211.00000	195	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			995.00000	1,058	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			250.00000	231	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			884.00000	944	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			223.00000	207	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			957.00000	1,019	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			694.00000	647	25.22	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			178.00000	209	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			837.00000	783	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			121.00000	146	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			764.00000	713	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			148.00000	176	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			694.00000	647	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			178.00000	209	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			628.00000	584	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			212.00000	247	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			800.00000	748	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			134.00000	160	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			728.00000	679	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			162.00000	192	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			660.00000	615	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			195.00000	227	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			596.00000	554	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			231.00000	267	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			728.00000	679	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			162.00000	192	25.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			199.00000	184	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,033.00000	1,097	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			177.00000	164	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,111.00000	1,176	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			264.00000	245	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			848.00000	907	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			167.00000	155	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,151.00000	1,217	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			167.00000	155	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,151.00000	1,217	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			148.00000	137	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,232.00000	1,299	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			131.00000	121	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,315.00000	1,384	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			116.00000	107	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,400.00000	1,470	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			102.00000	95	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,486.00000	1,557	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			90.00000	83	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,574.00000	1,646	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			79.00000	73	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,663.00000	1,736	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			90.00000	83	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,574.00000	1,646	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			199.00000	184	30.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,033.00000	1,097	30.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Call			546.00000	508	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			280.00000	321	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			502.00000	468	26.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			337.00000	381	26.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.73020		6.80470		27.19	201,906.00	30	81.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			580.00000	548	27.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			575.00000	618	27.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			562.00000	531	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			607.00000	651	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			545.00000	515	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			640.00000	685	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			529.00000	499	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			674.00000	719	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			498.00000	470	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			743.00000	790	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			513.00000	485	28.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			708.00000	754	28.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			529.00000	499	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			674.00000	719	28.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			498.00000	470	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			743.00000	790	28.53	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			470.00000	443	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			815.00000	863	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			484.00000	457	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			779.00000	826	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			484.00000	457	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			779.00000	826	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			598.00000	566	27.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			544.00000	586	27.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			696.00000	660	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			391.00000	430	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			656.00000	622	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			451.00000	492	26.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			618.00000	584	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			513.00000	554	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			457.00000	431	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			852.00000	901	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			427.00000	403	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			922.00000	972	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			717.00000	680	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			362.00000	400	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			675.00000	641	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			420.00000	461	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			638.00000	603	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			483.00000	523	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.15	Call			470.00000	443	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			815.00000	863	28.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			444.00000	419	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			889.00000	939	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			775.00000	736	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			321.00000	356	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			717.00000	680	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			362.00000	400	25.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			638.00000	603	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			483.00000	523	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			580.00000	548	27.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			575.00000	618	27.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			427.00000	403	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			922.00000	972	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			394.00000	371	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			990.00000	1,041	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			618.00000	584	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			513.00000	554	26.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			545.00000	515	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			640.00000	685	27.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			457.00000	431	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			852.00000	901	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			394.00000	371	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			990.00000	1,041	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			364.00000	343	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,059.00000	1,112	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			410.00000	387	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			956.00000	1,007	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			379.00000	357	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,024.00000	1,077	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			349.00000	329	29.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,095.00000	1,149	29.44	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>4,261,041,285.35</b>	<b>33,012</b>	<b>428,195.00</b>
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<b>Grand Total:</b>								<b>4,261,041,285.35</b>	<b>33,012</b>	<b>428,195.00</b>
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