

Daily MTM Report

Daily summary for 13/02/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR3 On 23/04/2009 Bond			16.99700		16.99600			0.00	0	0.00
R153 On 31/08/2010 Bond			6.71500		6.75500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.91000		8.00000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.40500		8.52000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.12300		10.13900			0.00	0	0.00
R201 On 21/12/2014 Bond			7.84500		7.92500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.42000		8.52000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.44500		8.55500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.82500		7.89500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.47500		8.62500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.50700		8.67900			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			8.20500	8.35500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.15270	10.21580		26.22	154,057,069.80	15,174	177,556.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		365.00000	313	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		349.00000	361	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		237.00000	197	31.44	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		621.00000	644	31.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		482.00000	422	26.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		216.00000	219	26.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		604.00000	539	25.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		138.00000	137	25.55	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		674.00000	608	25.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		108.00000	105	25.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		571.00000	508	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		155.00000	155	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		408.00000	353	27.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		292.00000	300	27.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		408.00000	353	27.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		292.00000	300	27.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		346.00000	295	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		380.00000	392	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		293.00000	247	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		478.00000	495	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		431.00000	375	27.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		265.00000	272	27.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call		20.00000	14	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put		2,104.00000	2,161	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call		540.00000	477	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put		174.00000	175	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		365.00000	313	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		349.00000	361	28.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call		278.00000	233	30.31	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put		512.00000	531	30.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		327.00000	278	29.19	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		411.00000	426	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call		263.00000	220	30.69	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put		548.00000	568	30.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.90	Call			174.00000	142	33.69	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			858.00000	889	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			143.00000	115	35.20	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,027.00000	1,063	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			386.00000	332	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			320.00000	330	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			310.00000	262	29.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			444.00000	460	29.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			386.00000	332	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			320.00000	330	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			158.00000	128	34.45	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			942.00000	975	34.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			510.00000	448	26.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			194.00000	196	26.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			540.00000	477	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			174.00000	175	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			711.00000	644	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			95.00000	92	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			788.00000	721	24.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			72.00000	68	24.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			749.00000	682	24.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			83.00000	79	24.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			711.00000	644	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			95.00000	92	25.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			455.00000	397	26.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			239.00000	245	26.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			293.00000	247	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			478.00000	495	29.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			310.00000	262	29.56	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			444.00000	460	29.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			237.00000	197	31.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			621.00000	644	31.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			250.00000	208	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			584.00000	605	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			213.00000	176	32.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			697.00000	723	32.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			431.00000	375	27.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			265.00000	272	27.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			183.00000	149	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			817.00000	847	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			165.00000	135	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			900.00000	932	34.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			225.00000	186	31.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			659.00000	683	31.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			202.00000	167	32.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.75	Put			737.00000	764	32.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			327.00000	278	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			411.00000	426	29.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			92.00000	71	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,276.00000	1,319	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			85.00000	66	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,319.00000	1,363	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			67.00000	51	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,451.00000	1,498	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,316.00000	2,253	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			1.00000	0	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			968.00000	902	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			53.00000	50	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			638.00000	573	25.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			122.00000	120	25.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			877.00000	811	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			61.00000	58	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,061.00000	995	27.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			45.00000	43	27.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,482.00000	1,417	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			16.00000	15	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,435.00000	1,370	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			19.00000	17	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,626.00000	1,562	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			10.00000	9	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,626.00000	1,562	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			10.00000	9	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,674.00000	1,610	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			8.00000	7	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,821.00000	1,757	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			5.00000	4	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,772.00000	1,708	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	5	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,723.00000	1,659	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			7.00000	6	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,919.00000	1,856	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	3	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,674.00000	1,610	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			8.00000	7	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,167.00000	2,104	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,068.00000	2,004	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	1	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,969.00000	1,905	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			3.00000	2	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,870.00000	1,806	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	3	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,578.00000	1,513	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			12.00000	11	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,388.00000	1,323	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			22.00000	20	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,870.00000	1,806	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			4.00000	3	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,772.00000	1,708	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			6.00000	5	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,388.00000	1,323	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			22.00000	20	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,295.00000	1,230	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			29.00000	27	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,217.00000	2,153	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			1.00000	1	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,117.00000	2,054	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,018.00000	1,955	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	2	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,530.00000	1,465	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			14.00000	13	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,117.00000	2,054	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			2.00000	1	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,018.00000	1,955	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			2.00000	2	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,530.00000	1,465	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			14.00000	13	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,435.00000	1,370	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			19.00000	17	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,341.00000	1,276	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			25.00000	24	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,167.00000	2,104	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			1.00000	1	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,068.00000	2,004	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			2.00000	1	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,578.00000	1,513	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			12.00000	11	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,919.00000	1,856	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			3.00000	3	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,249.00000	1,184	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			33.00000	32	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,155.00000	1,089	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			39.00000	37	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,061.00000	995	27.84	0.00	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	9.20	Put			45.00000	43	27.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,155.00000	1,089	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			39.00000	37	28.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			877.00000	811	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			61.00000	58	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			638.00000	573	25.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			122.00000	120	25.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,341.00000	1,276	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			25.00000	24	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			968.00000	902	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			53.00000	50	26.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			571.00000	508	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			155.00000	155	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			510.00000	448	26.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			194.00000	196	26.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			923.00000	856	26.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			57.00000	54	26.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			832.00000	766	25.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			67.00000	63	25.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			482.00000	422	26.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			216.00000	219	26.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			250.00000	208	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			584.00000	605	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			225.00000	186	31.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			659.00000	683	31.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			150.00000	121	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			984.00000	1,019	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			133.00000	107	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,067.00000	1,104	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			192.00000	158	32.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			777.00000	805	32.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			174.00000	142	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			858.00000	889	33.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			192.00000	158	32.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			777.00000	805	32.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			124.00000	99	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,108.00000	1,146	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			107.00000	84	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,191.00000	1,231	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			107.00000	84	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,191.00000	1,231	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			79.00000	60	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,363.00000	1,408	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			57.00000	43	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,541.00000	1,590	35.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			48.00000	36	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,633.00000	1,683	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			41.00000	30	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,725.00000	1,777	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			34.00000	24	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,819.00000	1,872	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			150.00000	121	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			984.00000	1,019	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			133.00000	107	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,067.00000	1,104	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			115.00000	91	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,149.00000	1,188	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			99.00000	77	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,233.00000	1,275	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			73.00000	55	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,407.00000	1,453	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			62.00000	46	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,496.00000	1,544	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			53.00000	39	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,587.00000	1,636	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			45.00000	32	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,679.00000	1,730	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			48.00000	36	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,633.00000	1,683	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			143.00000	115	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,027.00000	1,063	35.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			183.00000	149	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			817.00000	847	33.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			749.00000	682	24.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			83.00000	79	24.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,015.00000	949	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			49.00000	46	27.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			832.00000	766	25.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			67.00000	63	25.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,108.00000	1,042	28.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			42.00000	40	28.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			923.00000	856	26.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			57.00000	54	26.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			674.00000	608	25.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			108.00000	105	25.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.31580		10.37850		27.21	18,124,860.60	1,757	7,189.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			670.00000	629	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			691.00000	713	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			790.00000	746	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			511.00000	530	27.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.95	Call			859.00000	812	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			431.00000	446	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			910.00000	860	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			382.00000	394	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			835.00000	789	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			457.00000	473	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			709.00000	666	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			630.00000	650	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			647.00000	607	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			718.00000	741	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			603.00000	564	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			774.00000	798	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			728.00000	686	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			600.00000	620	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			749.00000	706	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			570.00000	590	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			689.00000	647	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			660.00000	681	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			670.00000	629	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			691.00000	713	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			561.00000	524	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			833.00000	858	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			561.00000	524	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			833.00000	858	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			709.00000	666	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			630.00000	650	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			965.00000	913	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			337.00000	347	25.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			994.00000	941	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			316.00000	325	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			937.00000	886	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			358.00000	370	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			812.00000	767	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			484.00000	501	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			812.00000	767	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			484.00000	501	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			769.00000	725	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			541.00000	560	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			689.00000	647	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			660.00000	681	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			582.00000	544	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			803.00000	828	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			582.00000	544	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			803.00000	828	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			624.00000	585	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.50	Put			746.00000	769	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			603.00000	564	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			774.00000	798	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			503.00000	468	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			924.00000	952	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			541.00000	505	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			863.00000	889	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			467.00000	433	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			988.00000	1,017	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			416.00000	385	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,088.00000	1,119	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			385.00000	355	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,156.00000	1,189	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			484.00000	450	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			956.00000	984	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			503.00000	468	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			924.00000	952	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			449.00000	416	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,021.00000	1,051	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			328.00000	301	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,300.00000	1,335	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			256.00000	233	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,528.00000	1,567	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			246.00000	223	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,567.00000	1,607	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			216.00000	195	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,687.00000	1,730	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			370.00000	341	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,192.00000	1,225	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			484.00000	450	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			956.00000	984	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,122.00000	1,065	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			243.00000	250	25.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			884.00000	835	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			405.00000	419	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,057.00000	1,002	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			278.00000	286	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			937.00000	886	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			358.00000	370	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,190.00000	1,132	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			211.00000	216	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,541.00000	1,480	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			112.00000	114	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,541.00000	1,480	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			112.00000	114	24.91	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 12/06/2009 Currency Future	8.80	Call			1,667.00000	1,605	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			89.00000	90	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,710.00000	1,648	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			82.00000	83	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,754.00000	1,692	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			75.00000	76	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,842.00000	1,779	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			63.00000	64	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,797.00000	1,735	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			69.00000	70	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,977.00000	1,914	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			48.00000	48	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,797.00000	1,735	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			69.00000	70	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,625.00000	1,563	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			96.00000	97	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,161.00000	2,098	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			33.00000	33	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,068.00000	2,006	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			40.00000	40	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,886.00000	1,824	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			58.00000	58	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,459.00000	1,399	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			130.00000	133	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,379.00000	1,319	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			151.00000	154	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,115.00000	2,052	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			36.00000	36	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,022.00000	1,960	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			44.00000	44	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,931.00000	1,869	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			53.00000	53	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,582.00000	1,521	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			104.00000	105	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,500.00000	1,439	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			121.00000	123	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,419.00000	1,359	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			140.00000	143	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,350.00000	2,287	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			22.00000	21	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,255.00000	2,192	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			27.00000	26	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,886.00000	1,824	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			58.00000	58	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,977.00000	1,914	24.91	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 12/06/2009 Currency Future	8.45	Put			48.00000	48	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,208.00000	2,145	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			30.00000	29	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,022.00000	1,960	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			44.00000	44	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,582.00000	1,521	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			104.00000	105	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,842.00000	1,779	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			63.00000	64	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,754.00000	1,692	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			75.00000	76	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,667.00000	1,605	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			89.00000	90	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,419.00000	1,359	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			140.00000	143	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,340.00000	1,281	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			162.00000	165	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,264.00000	1,205	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			185.00000	189	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,340.00000	1,281	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			162.00000	165	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			994.00000	941	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			316.00000	325	25.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,057.00000	1,002	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			278.00000	286	25.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,264.00000	1,205	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			185.00000	189	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			790.00000	746	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			511.00000	530	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,190.00000	1,132	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			211.00000	216	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			884.00000	835	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			405.00000	419	26.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,089.00000	1,033	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			260.00000	267	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,025.00000	971	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			297.00000	305	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			769.00000	725	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			541.00000	560	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			522.00000	486	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			893.00000	920	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			385.00000	355	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,156.00000	1,189	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			356.00000	327	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,227.00000	1,261	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.00	Call			432.00000	400	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,054.00000	1,084	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			400.00000	370	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,122.00000	1,154	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			467.00000	433	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			988.00000	1,017	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			400.00000	370	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,122.00000	1,154	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			342.00000	314	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,263.00000	1,298	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			315.00000	289	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,337.00000	1,373	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			290.00000	265	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,412.00000	1,450	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			267.00000	243	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,489.00000	1,528	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			303.00000	277	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,374.00000	1,411	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			279.00000	254	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,450.00000	1,488	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			235.00000	214	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,607.00000	1,648	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			198.00000	179	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,769.00000	1,813	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			181.00000	163	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,853.00000	1,897	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			166.00000	149	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,937.00000	1,983	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			151.00000	135	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,023.00000	2,070	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			225.00000	204	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,647.00000	1,688	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			207.00000	187	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,728.00000	1,771	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			189.00000	171	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,811.00000	1,855	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			173.00000	156	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,895.00000	1,940	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			279.00000	254	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,450.00000	1,488	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			181.00000	163	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,853.00000	1,897	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			749.00000	706	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			570.00000	590	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			342.00000	314	28.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,263.00000	1,298	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			315.00000	289	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,337.00000	1,373	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			416.00000	385	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,088.00000	1,119	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			328.00000	301	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,300.00000	1,335	28.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			859.00000	812	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			431.00000	446	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,025.00000	971	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			297.00000	305	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			910.00000	860	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			382.00000	394	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,226.00000	1,168	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			198.00000	202	24.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,155.00000	1,098	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			227.00000	232	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,089.00000	1,033	25.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			260.00000	267	25.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.46010		10.52430		27.20	0.00	0	260.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			907.00000	874	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			882.00000	914	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			1,005.00000	970	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			731.00000	760	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,065.00000	1,030	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			640.00000	669	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,131.00000	1,092	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			556.00000	582	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,044.00000	1,010	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			670.00000	700	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			926.00000	892	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			851.00000	882	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			861.00000	829	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			937.00000	969	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			797.00000	766	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,022.00000	1,056	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			839.00000	808	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			965.00000	998	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			945.00000	911	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			821.00000	851	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			884.00000	851	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			910.00000	941	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			861.00000	829	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			937.00000	969	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			756.00000	727	28.03	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 14/09/2009 Currency Future	10.85	Put			1,081.00000	1,116	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			756.00000	727	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,081.00000	1,116	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			884.00000	851	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			910.00000	941	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			986.00000	950	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			762.00000	790	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,024.00000	991	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			700.00000	731	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,179.00000	1,139	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			505.00000	528	25.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,154.00000	1,115	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			530.00000	555	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,108.00000	1,070	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			583.00000	610	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			591.00000	567	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,367.00000	1,407	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,205.00000	1,163	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			480.00000	503	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,154.00000	1,115	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			530.00000	555	25.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,316.00000	1,270	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			392.00000	410	25.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,259.00000	1,215	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			435.00000	455	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,205.00000	1,163	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			480.00000	503	25.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			986.00000	950	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			762.00000	790	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			945.00000	911	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			821.00000	851	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,345.00000	1,299	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			371.00000	389	24.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,287.00000	1,243	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			413.00000	432	25.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,232.00000	1,189	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			457.00000	479	25.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,086.00000	1,050	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			611.00000	639	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			966.00000	930	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			791.00000	820	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,376.00000	1,328	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			351.00000	368	24.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,259.00000	1,215	25.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			435.00000	455	25.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,024.00000	991	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		700.00000	731	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,065.00000	1,030	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		640.00000	669	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		818.00000	787	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		994.00000	1,027	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		776.00000	746	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,052.00000	1,086	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		736.00000	707	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,112.00000	1,147	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		697.00000	670	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,173.00000	1,210	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,044.00000	1,010	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		670.00000	700	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		966.00000	930	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		791.00000	820	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		716.00000	688	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,142.00000	1,178	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		679.00000	652	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,204.00000	1,242	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		643.00000	617	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,268.00000	1,307	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		776.00000	746	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,052.00000	1,086	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		679.00000	652	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,204.00000	1,242	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		608.00000	583	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,334.00000	1,373	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		736.00000	707	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,112.00000	1,147	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		660.00000	634	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,236.00000	1,274	28.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,086.00000	1,050	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		611.00000	639	26.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.58560	10.65110		27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,080.00000	1,050	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,079.00000	1,114	28.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,169.00000	1,138	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		918.00000	952	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		1,248.00000	1,215	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		797.00000	829	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call		1,290.00000	1,256	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put		739.00000	770	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,208.00000	1,175	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		857.00000	890	27.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,097.00000	1,067	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,046.00000	1,082	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,044.00000	1,015	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,143.00000	1,179	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			994.00000	965	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,242.00000	1,280	28.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,027.00000	998	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,176.00000	1,212	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,114.00000	1,084	27.79	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,013.00000	1,049	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,062.00000	1,032	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,111.00000	1,146	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			962.00000	934	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,311.00000	1,349	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,027.00000	998	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,176.00000	1,212	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,151.00000	1,120	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			949.00000	984	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,312.00000	1,277	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			711.00000	742	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,335.00000	1,299	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			684.00000	713	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,290.00000	1,256	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			739.00000	770	26.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,188.00000	1,156	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			887.00000	921	27.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,132.00000	1,102	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			981.00000	1,016	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			649.00000	631	31.70	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,298.00000	2,345	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			537.00000	521	33.11	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,886.00000	2,935	33.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,381.00000	1,344	25.89	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			630.00000	659	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			916.00000	890	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,415.00000	1,455	29.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			931.00000	905	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,380.00000	1,419	29.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			874.00000	849	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,523.00000	1,563	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			902.00000	876	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,451.00000	1,491	29.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			649.00000	631	31.70	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,298.00000	2,345	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			797.00000	774	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,746.00000	1,788	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			821.00000	798	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,670.00000	1,712	29.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			708.00000	688	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,057.00000	2,102	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			631.00000	613	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,380.00000	2,427	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			566.00000	549	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,715.00000	2,763	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			511.00000	495	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,060.00000	3,109	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			729.00000	708	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,977.00000	2,022	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			581.00000	564	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,630.00000	2,678	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			524.00000	507	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,973.00000	3,022	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,310.00000	2,254	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			159.00000	169	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,849.00000	1,800	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			298.00000	314	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,480.00000	1,441	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			529.00000	555	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			688.00000	668	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,137.00000	2,183	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			498.00000	482	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,147.00000	3,197	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,393.00000	2,337	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			142.00000	151	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,922.00000	1,871	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			271.00000	286	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,536.00000	1,495	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			485.00000	510	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,248.00000	1,215	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			797.00000	829	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			847.00000	823	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,596.00000	1,637	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			597.00000	580	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,546.00000	2,594	32.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,072.00000	2,019	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			221.00000	234	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,655.00000	1,611	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			404.00000	425	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			750.00000	729	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,899.00000	1,943	30.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.60	Call			444.00000	430	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,393.00000	3,444	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,996.00000	1,945	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			245.00000	259	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,595.00000	1,552	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			444.00000	466	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			614.00000	596	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,463.00000	2,510	32.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			524.00000	507	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,973.00000	3,022	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			427.00000	413	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,476.00000	3,528	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,150.00000	2,096	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			199.00000	211	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,718.00000	1,672	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			367.00000	386	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			773.00000	751	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,822.00000	1,865	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			551.00000	535	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,800.00000	2,849	32.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			461.00000	447	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,310.00000	3,361	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,229.00000	2,174	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			178.00000	189	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,783.00000	1,735	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			331.00000	349	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,429.00000	1,391	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			578.00000	606	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			668.00000	649	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,217.00000	2,263	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			566.00000	549	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,715.00000	2,763	32.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			480.00000	464	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,228.00000	3,279	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,111.00000	2,058	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			210.00000	222	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,686.00000	1,641	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			385.00000	405	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,357.00000	1,321	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			656.00000	686	26.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			762.00000	740	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,860.00000	1,904	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			640.00000	622	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,339.00000	2,386	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			544.00000	528	33.01	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 14/12/2009 Currency Future	12.95	Put			2,843.00000	2,892	33.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			453.00000	438	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,352.00000	3,403	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,563.00000	2,505	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			112.00000	120	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,072.00000	2,019	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			221.00000	234	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			750.00000	729	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,899.00000	1,943	30.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,650.00000	2,592	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			99.00000	106	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,718.00000	1,672	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			367.00000	386	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,694.00000	2,635	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			93.00000	99	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,190.00000	2,135	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			189.00000	199	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,750.00000	1,703	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			349.00000	367	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,405.00000	1,368	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			604.00000	632	25.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			946.00000	919	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,345.00000	1,384	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			785.00000	762	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,784.00000	1,827	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			659.00000	640	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,258.00000	2,304	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			559.00000	542	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,757.00000	2,806	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,827.00000	2,768	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			76.00000	82	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,849.00000	1,800	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			298.00000	314	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			688.00000	668	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,137.00000	2,183	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,783.00000	2,723	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			82.00000	88	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,270.00000	2,214	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			169.00000	179	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,816.00000	1,767	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			315.00000	331	24.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,454.00000	1,416	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			553.00000	580	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			977.00000	950	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,276.00000	1,314	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.55	Call			809.00000	786	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,708.00000	1,750	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			678.00000	659	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,177.00000	2,223	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			504.00000	489	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,103.00000	3,153	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,009.00000	2,948	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			58.00000	62	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,478.00000	2,420	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			127.00000	135	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			874.00000	849	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,523.00000	1,563	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,055.00000	2,994	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			54.00000	58	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,520.00000	2,463	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			119.00000	127	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,034.00000	1,982	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			233.00000	246	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,625.00000	1,581	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			424.00000	445	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			888.00000	862	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,487.00000	1,527	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			739.00000	718	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,938.00000	1,983	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,101.00000	3,040	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			50.00000	54	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,738.00000	2,679	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			87.00000	93	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,783.00000	1,735	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			331.00000	349	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,435.00000	2,378	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			134.00000	143	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,959.00000	1,908	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			258.00000	272	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,565.00000	1,523	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			464.00000	488	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,269.00000	1,235	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			768.00000	799	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			860.00000	836	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,559.00000	1,600	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			718.00000	698	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,017.00000	2,062	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			606.00000	588	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,504.00000	2,552	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			419.00000	405	33.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,518.00000	3,570	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,996.00000	1,945	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			245.00000	259	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			729.00000	708	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,977.00000	2,022	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			395.00000	382	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,644.00000	3,697	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			411.00000	398	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,560.00000	3,612	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,034.00000	1,982	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			233.00000	246	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			739.00000	718	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,938.00000	1,983	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			623.00000	604	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,421.00000	2,469	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			436.00000	422	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,434.00000	3,486	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			380.00000	368	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,729.00000	3,782	33.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,607.00000	2,548	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			106.00000	113	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,478.00000	2,420	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			127.00000	135	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,563.00000	2,505	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			112.00000	120	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,009.00000	2,948	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			58.00000	62	23.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.03480		11.13000		28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,321.00000	1,269	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,341.00000	1,384	28.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,413.00000	1,358	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,183.00000	1,223	28.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,493.00000	1,436	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,063.00000	1,101	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,535.00000	1,477	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,005.00000	1,042	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,452.00000	1,396	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,122.00000	1,161	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,339.00000	1,286	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,309.00000	1,352	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,270.00000	1,219	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,440.00000	1,484	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,224.00000	1,175	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,534.00000	1,580	29.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,253.00000	1,203	29.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,473.00000	1,518	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,304.00000	1,252	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,374.00000	1,417	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			988.00000	947	31.05	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,158.00000	2,213	31.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,891.00000	1,823	26.26	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			611.00000	638	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,253.00000	1,203	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,473.00000	1,518	29.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,237.00000	1,187	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,507.00000	1,553	29.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,159.00000	1,113	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,679.00000	1,728	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,221.00000	1,172	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,541.00000	1,587	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,205.00000	1,157	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,575.00000	1,622	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,130.00000	1,085	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,750.00000	1,800	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,190.00000	1,142	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,610.00000	1,657	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,174.00000	1,127	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,644.00000	1,692	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,286.00000	1,236	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,406.00000	1,451	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,375.00000	1,322	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,245.00000	1,287	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,394.00000	1,340	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,214.00000	1,255	28.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,357.00000	1,304	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,277.00000	1,319	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,600.00000	1,540	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			920.00000	955	27.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,946.00000	1,876	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			566.00000	591	26.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,839.00000	1,771	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			659.00000	686	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,788.00000	1,722	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			708.00000	737	26.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,738.00000	1,674	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			758.00000	789	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,691.00000	1,628	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			811.00000	843	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,645.00000	1,583	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			865.00000	898	27.37	0.00	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	12.55	Call			932.00000	893	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,352.00000	2,409	31.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,090.00000	2,017	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			460.00000	482	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,174.00000	1,127	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,644.00000	1,692	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			691.00000	661	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,261.00000	3,326	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,183.00000	2,107	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			403.00000	422	25.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,433.00000	1,377	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,153.00000	1,192	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			724.00000	693	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,144.00000	3,208	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,247.00000	2,170	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			367.00000	385	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,472.00000	1,416	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,092.00000	1,131	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,433.00000	1,377	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,153.00000	1,192	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			747.00000	715	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,067.00000	3,131	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,279.00000	2,202	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			349.00000	367	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,452.00000	1,396	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,122.00000	1,161	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,339.00000	1,286	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,309.00000	1,352	28.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			759.00000	727	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,029.00000	3,092	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,346.00000	2,267	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			316.00000	333	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			783.00000	750	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,953.00000	3,015	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,102.00000	1,058	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,822.00000	1,873	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			639.00000	610	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,459.00000	3,525	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,974.00000	1,903	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			544.00000	568	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,145.00000	1,099	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,715.00000	1,764	29.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,116.00000	1,071	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,786.00000	1,836	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			649.00000	620	32.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,419.00000	3,485	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,839.00000	1,771	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		659.00000	686	26.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		1,102.00000	1,058	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		1,822.00000	1,873	30.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		1,075.00000	1,032	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		1,895.00000	1,947	30.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		1,049.00000	1,006	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		1,969.00000	2,022	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		599.00000	572	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,619.00000	3,687	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,918.00000	1,849	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		588.00000	614	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,270.00000	1,219	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,440.00000	1,484	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		1,116.00000	1,071	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		1,786.00000	1,836	30.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		1,089.00000	1,044	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		1,859.00000	1,910	30.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		629.00000	601	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,499.00000	3,566	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		2,031.00000	1,959	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		501.00000	524	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		670.00000	640	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,340.00000	3,405	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		2,151.00000	2,077	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		421.00000	442	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		2,214.00000	2,138	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		384.00000	403	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		736.00000	704	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,106.00000	3,169	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,558.00000	2,476	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		228.00000	241	23.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,579.00000	1,519	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		949.00000	984	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,535.00000	1,477	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,005.00000	1,042	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		808.00000	774	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		2,878.00000	2,939	32.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.61760	14.51090		25.50	584,704.00	40	14,233.00
£ / R On 16/03/2009 Currency Future	14.50	Call		452.00000	493	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		441.00000	375	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		539.00000	590	24.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		328.00000	272	24.50	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 16/03/2009 Currency Future	14.40	Call			493.00000	539	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			382.00000	322	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			472.00000	516	25.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			411.00000	348	25.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			362.00000	394	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			601.00000	526	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			413.00000	451	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			502.00000	433	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			395.00000	431	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			534.00000	463	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			378.00000	412	26.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			567.00000	494	26.51	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			493.00000	539	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			382.00000	322	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			539.00000	590	24.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			328.00000	272	24.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			590.00000	646	24.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			279.00000	229	24.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			678.00000	742	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			217.00000	175	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			617.00000	676	23.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			256.00000	209	23.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			432.00000	471	25.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			471.00000	404	25.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			332.00000	360	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			671.00000	593	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			279.00000	303	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			818.00000	735	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			318.00000	345	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			707.00000	627	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			268.00000	290	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			857.00000	772	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			346.00000	377	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			635.00000	559	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			257.00000	278	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			896.00000	810	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			291.00000	316	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			781.00000	698	28.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			781.00000	852	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			170.00000	134	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			818.00000	890	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			157.00000	123	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			646.00000	708	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			235.00000	190	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			432.00000	471	25.75	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	14.55	Put			471.00000	404	25.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			413.00000	451	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			502.00000	433	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			304.00000	330	27.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			743.00000	662	27.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			219.00000	237	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,008.00000	919	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			142.00000	153	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,281.00000	1,186	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			110.00000	117	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,449.00000	1,350	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			152.00000	163	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,241.00000	1,146	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			207.00000	223	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,046.00000	955	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			194.00000	210	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,084.00000	992	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			207.00000	223	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,046.00000	955	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			172.00000	185	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,161.00000	1,068	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			219.00000	237	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,008.00000	919	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			162.00000	174	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,201.00000	1,107	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			83.00000	89	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,622.00000	1,521	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			134.00000	144	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,323.00000	1,226	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			152.00000	163	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,241.00000	1,146	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			117.00000	126	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,406.00000	1,308	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			67.00000	72	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,756.00000	1,654	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			72.00000	77	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,711.00000	1,609	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			102.00000	110	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,491.00000	1,392	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			83.00000	89	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,622.00000	1,521	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			58.00000	62	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,847.00000	1,744	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			50.00000	53	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,939.00000	1,835	29.13	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	16.40	Call			50.00000	53	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,939.00000	1,835	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			96.00000	102	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,535.00000	1,435	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			43.00000	46	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,032.00000	1,928	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			25.00000	26	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,364.00000	2,258	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			29.00000	31	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,268.00000	2,163	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			14.00000	14	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,703.00000	2,597	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			8.00000	8	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,997.00000	2,891	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			3.00000	3	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,542.00000	3,435	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,140.00000	4,033	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,290.00000	4,183	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,990.00000	3,884	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			4.00000	4	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,443.00000	3,336	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,940.00000	3,834	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			21.00000	22	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,460.00000	2,354	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			78.00000	83	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,667.00000	1,565	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			37.00000	39	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,126.00000	2,021	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			89.00000	95	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,578.00000	1,478	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			194.00000	210	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,084.00000	992	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			246.00000	266	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			935.00000	848	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			183.00000	197	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,122.00000	1,030	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			346.00000	377	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			635.00000	559	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			318.00000	345	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			707.00000	627	27.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			232.00000	251	29.13	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	15.25	Put			971.00000	883	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			117.00000	126	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,406.00000	1,308	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			102.00000	110	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,491.00000	1,392	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			279.00000	303	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			818.00000	735	28.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			257.00000	278	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			896.00000	810	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			162.00000	174	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,201.00000	1,107	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			125.00000	134	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,364.00000	1,267	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			110.00000	117	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,449.00000	1,350	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			142.00000	153	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,281.00000	1,186	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			67.00000	72	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,756.00000	1,654	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			58.00000	62	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,847.00000	1,744	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			32.00000	33	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,221.00000	2,116	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			89.00000	95	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,578.00000	1,478	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			78.00000	83	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,667.00000	1,565	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			37.00000	39	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,126.00000	2,021	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			27.00000	28	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,316.00000	2,211	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			63.00000	67	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,802.00000	1,699	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			54.00000	57	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,893.00000	1,790	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			47.00000	49	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,986.00000	1,882	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			40.00000	42	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,079.00000	1,974	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			34.00000	36	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,173.00000	2,068	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			102.00000	110	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,491.00000	1,392	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			18.00000	18	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,557.00000	2,451	29.13	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	17.15	Call			15.00000	16	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,654.00000	2,548	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			13.00000	13	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,752.00000	2,645	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			11.00000	11	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,850.00000	2,743	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	2	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,642.00000	3,535	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			2.00000	2	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,741.00000	3,634	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2.00000	2	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,841.00000	3,734	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,040.00000	3,933	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,140.00000	4,033	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,240.00000	4,133	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,340.00000	4,233	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			8.00000	8	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,047.00000	2,940	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			6.00000	6	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,145.00000	3,039	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			5.00000	5	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,244.00000	3,138	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			4.00000	4	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,343.00000	3,237	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			6.00000	6	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,145.00000	3,039	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			4.00000	4	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,343.00000	3,237	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	2	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,642.00000	3,535	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2.00000	2	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,841.00000	3,734	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			3.00000	3	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,592.00000	3,485	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			2.00000	2	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,691.00000	3,585	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			2.00000	2	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,791.00000	3,684	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,891.00000	3,784	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1.00000	1	29.13	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	18.60	Put			4,090.00000	3,983	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,190.00000	4,083	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1.00000	0	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,390.00000	4,283	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,940.00000	3,834	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,340.00000	4,233	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,440.00000	4,333	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,539.00000	4,433	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,639.00000	4,533	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,739.00000	4,633	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,040.00000	3,933	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,440.00000	4,333	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,539.00000	4,433	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			7.00000	7	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,096.00000	2,989	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			6.00000	6	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,195.00000	3,088	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			5.00000	5	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,294.00000	3,187	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			4.00000	4	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,393.00000	3,286	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			3.00000	3	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,492.00000	3,386	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			16.00000	17	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,606.00000	2,499	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			12.00000	12	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,801.00000	2,694	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			10.00000	10	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,899.00000	2,792	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			27.00000	28	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,316.00000	2,211	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			23.00000	24	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,412.00000	2,306	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			19.00000	20	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,509.00000	2,403	29.13	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	17.10	Call			16.00000	17	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,606.00000	2,499	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			7.00000	7	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,096.00000	2,989	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			54.00000	57	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,893.00000	1,790	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			25.00000	26	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,364.00000	2,258	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			23.00000	24	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,412.00000	2,306	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			125.00000	134	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,364.00000	1,267	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			110.00000	117	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,449.00000	1,350	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			40.00000	42	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,079.00000	1,974	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			268.00000	290	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			857.00000	772	28.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			72.00000	77	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,711.00000	1,609	29.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			332.00000	360	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			671.00000	593	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			395.00000	431	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			534.00000	463	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			564.00000	618	24.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			303.00000	250	24.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			516.00000	564	24.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			355.00000	296	24.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			931.00000	1,009	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			120.00000	92	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			855.00000	929	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			144.00000	112	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			712.00000	778	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			201.00000	161	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,092.00000	1,178	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			82.00000	60	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,010.00000	1,092	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			99.00000	75	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			855.00000	929	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			144.00000	112	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,135.00000	1,222	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			74.00000	54	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,051.00000	1,135	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			90.00000	67	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			970.00000	1,051	23.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.65	Put			109.00000	83	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			892.00000	969	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			131.00000	101	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			746.00000	815	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			185.00000	147	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			678.00000	742	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			217.00000	175	23.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			516.00000	564	24.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			355.00000	296	24.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.85280		14.73990		26.38	0.00	0	404.00
£ / R On 12/06/2009 Currency Future	14.75	Call			888.00000	936	26.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			898.00000	833	26.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			967.00000	1,017	25.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			777.00000	714	25.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			948.00000	997	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			808.00000	744	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			908.00000	956	26.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			868.00000	803	26.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			927.00000	976	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			838.00000	773	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			783.00000	825	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,093.00000	1,022	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			833.00000	878	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			993.00000	926	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			816.00000	860	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,026.00000	957	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			799.00000	842	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,059.00000	989	26.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			948.00000	997	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			808.00000	744	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			987.00000	1,038	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			747.00000	685	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,050.00000	1,106	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			660.00000	603	24.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,007.00000	1,060	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			718.00000	657	25.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			869.00000	917	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			930.00000	864	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			767.00000	808	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,127.00000	1,055	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			692.00000	729	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,303.00000	1,226	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			751.00000	791	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,161.00000	1,088	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			692.00000	729	27.86	0.00	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	15.35	Put			1,303.00000	1,226	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			783.00000	825	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,093.00000	1,022	27.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			661.00000	696	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,371.00000	1,293	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			721.00000	759	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,231.00000	1,157	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,158.00000	1,218	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			568.00000	516	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,129.00000	1,188	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			589.00000	536	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,187.00000	1,249	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			547.00000	496	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			851.00000	897	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			961.00000	895	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			736.00000	775	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,196.00000	1,122	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			626.00000	659	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,436.00000	1,356	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			515.00000	543	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,676.00000	1,590	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			447.00000	471	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,857.00000	1,768	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			530.00000	559	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,640.00000	1,556	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			593.00000	624	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,503.00000	1,421	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			577.00000	607	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,537.00000	1,454	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			609.00000	641	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,469.00000	1,389	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			561.00000	591	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,571.00000	1,488	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			609.00000	641	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,469.00000	1,389	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			397.00000	419	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,007.00000	1,916	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			487.00000	513	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,747.00000	1,660	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			460.00000	485	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,820.00000	1,732	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			363.00000	383	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,123.00000	2,030	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			434.00000	457	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,894.00000	1,805	27.99	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	16.40	Call			385.00000	406	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,046.00000	1,954	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			342.00000	360	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,202.00000	2,108	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			322.00000	339	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,282.00000	2,186	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			312.00000	329	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,322.00000	2,226	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			374.00000	395	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,084.00000	1,992	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			421.00000	444	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,931.00000	1,841	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			302.00000	319	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,362.00000	2,266	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			243.00000	256	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,653.00000	2,553	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			258.00000	273	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,569.00000	2,470	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			193.00000	204	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,953.00000	2,851	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			158.00000	167	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,218.00000	3,114	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			105.00000	110	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,765.00000	3,657	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			68.00000	71	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,328.00000	4,219	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			61.00000	64	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,471.00000	4,361	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			79.00000	83	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,139.00000	4,030	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			108.00000	114	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,719.00000	3,611	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			116.00000	122	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,626.00000	3,520	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			82.00000	86	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,092.00000	3,983	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			227.00000	240	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,738.00000	2,637	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			409.00000	431	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,969.00000	1,878	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			545.00000	575	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,605.00000	1,522	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			833.00000	878	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			993.00000	926	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			767.00000	808	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 12/06/2009 Currency Future	15.10	Put			1,127.00000	1,055	27.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			707.00000	744	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,267.00000	1,191	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			679.00000	714	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,339.00000	1,262	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			643.00000	677	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,403.00000	1,324	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			869.00000	917	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			930.00000	864	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			707.00000	744	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,267.00000	1,191	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			679.00000	714	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,339.00000	1,262	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			751.00000	791	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,161.00000	1,088	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			626.00000	659	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,436.00000	1,356	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			545.00000	575	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,605.00000	1,522	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			515.00000	543	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,676.00000	1,590	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			593.00000	624	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,503.00000	1,421	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			434.00000	457	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,894.00000	1,805	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			515.00000	543	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,676.00000	1,590	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			460.00000	485	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,820.00000	1,732	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			501.00000	528	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,711.00000	1,625	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			473.00000	499	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,783.00000	1,696	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			385.00000	406	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,046.00000	1,954	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			487.00000	513	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,747.00000	1,660	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			409.00000	431	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,969.00000	1,878	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			342.00000	360	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,202.00000	2,108	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			302.00000	319	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,362.00000	2,266	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			322.00000	339	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,282.00000	2,186	27.99	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	16.90	Call			284.00000	300	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,444.00000	2,347	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			267.00000	281	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,527.00000	2,429	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			284.00000	300	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,444.00000	2,347	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			250.00000	264	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,610.00000	2,511	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			352.00000	372	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,162.00000	2,069	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			332.00000	350	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,242.00000	2,147	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			293.00000	309	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,403.00000	2,306	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			275.00000	290	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,485.00000	2,388	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			447.00000	471	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,857.00000	1,768	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			397.00000	419	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,007.00000	1,916	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			293.00000	309	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,403.00000	2,306	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			213.00000	225	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,823.00000	2,722	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			200.00000	211	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,910.00000	2,808	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			187.00000	197	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,997.00000	2,894	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			175.00000	184	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,085.00000	2,982	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			101.00000	106	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,811.00000	3,704	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			94.00000	99	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,904.00000	3,796	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			88.00000	92	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,998.00000	3,889	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			76.00000	80	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,186.00000	4,077	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			71.00000	74	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,281.00000	4,171	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			66.00000	69	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,376.00000	4,266	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			153.00000	161	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,263.00000	3,158	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			143.00000	151	27.99	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	17.95	Put			3,353.00000	3,248	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			134.00000	141	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,444.00000	3,338	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			125.00000	131	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,535.00000	3,428	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			143.00000	151	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,353.00000	3,248	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			125.00000	131	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,535.00000	3,428	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			101.00000	106	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,811.00000	3,704	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			88.00000	92	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,998.00000	3,889	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			98.00000	103	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,858.00000	3,750	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			91.00000	96	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,951.00000	3,843	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			85.00000	89	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,045.00000	3,936	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			73.00000	77	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,233.00000	4,124	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			63.00000	66	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,423.00000	4,314	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			59.00000	62	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,519.00000	4,409	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			76.00000	80	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,186.00000	4,077	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			66.00000	69	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,376.00000	4,266	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			57.00000	59	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,567.00000	4,457	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			53.00000	55	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,663.00000	4,552	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			49.00000	51	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,759.00000	4,648	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			45.00000	47	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,855.00000	4,745	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			73.00000	77	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,233.00000	4,124	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			55.00000	57	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,615.00000	4,504	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			51.00000	53	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,711.00000	4,600	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			206.00000	218	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,866.00000	2,765	27.99	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	17.60	Call			181.00000	191	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,041.00000	2,938	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			169.00000	178	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,129.00000	3,026	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			148.00000	156	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,308.00000	3,203	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			138.00000	146	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,398.00000	3,293	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			129.00000	136	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,489.00000	3,383	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			120.00000	127	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,581.00000	3,474	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			250.00000	264	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,610.00000	2,511	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			235.00000	248	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,695.00000	2,595	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			220.00000	232	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,780.00000	2,679	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			206.00000	218	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,866.00000	2,765	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			148.00000	156	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,308.00000	3,203	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			332.00000	350	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,242.00000	2,147	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			243.00000	256	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,653.00000	2,553	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			258.00000	273	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,569.00000	2,470	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			213.00000	225	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,823.00000	2,722	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			187.00000	197	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,997.00000	2,894	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			374.00000	395	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,084.00000	1,992	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			530.00000	559	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,640.00000	1,556	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,028.00000	1,082	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			688.00000	630	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			967.00000	1,017	25.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			777.00000	714	25.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,278.00000	1,344	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			488.00000	441	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,217.00000	1,280	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			527.00000	477	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,100.00000	1,159	24.84	0.00	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	14.25	Put			610.00000	556	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,406.00000	1,476	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			416.00000	374	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,341.00000	1,409	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			451.00000	406	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,217.00000	1,280	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			527.00000	477	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,440.00000	1,511	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			400.00000	358	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,374.00000	1,442	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			434.00000	390	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,310.00000	1,376	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			470.00000	423	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,247.00000	1,312	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			507.00000	459	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,072.00000	1,130	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			632.00000	577	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,310.00000	1,376	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			470.00000	423	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,028.00000	1,082	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			688.00000	630	25.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			851.00000	897	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			961.00000	895	26.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,158.00000	1,218	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			568.00000	516	24.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			927.00000	976	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			838.00000	773	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.06900		14.95030		26.50	0.00	0	8.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,212.00000	1,266	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,212.00000	1,147	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,290.00000	1,346	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,090.00000	1,027	26.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,270.00000	1,326	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,120.00000	1,057	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,231.00000	1,286	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,181.00000	1,117	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,091.00000	1,139	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,440.00000	1,370	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,141.00000	1,191	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,340.00000	1,272	26.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,124.00000	1,173	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,373.00000	1,304	26.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,107.00000	1,156	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,407.00000	1,337	26.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,231.00000	1,286	26.31	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 14/09/2009 Currency Future	14.90	Put			1,181.00000	1,117	26.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,250.00000	1,306	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,150.00000	1,087	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,310.00000	1,366	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,060.00000	997	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,349.00000	1,404	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			999.00000	935	25.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,176.00000	1,228	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,276.00000	1,209	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,075.00000	1,122	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,474.00000	1,403	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			999.00000	1,042	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,648.00000	1,573	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,043.00000	1,089	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,543.00000	1,470	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			980.00000	1,023	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,680.00000	1,604	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,075.00000	1,122	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,474.00000	1,403	27.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			961.00000	1,004	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,711.00000	1,635	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,028.00000	1,073	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,578.00000	1,504	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,194.00000	1,247	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,244.00000	1,178	26.50	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,441.00000	1,500	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			890.00000	831	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,414.00000	1,472	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			914.00000	853	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,468.00000	1,528	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			867.00000	809	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,158.00000	1,209	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,308.00000	1,240	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			925.00000	966	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,775.00000	1,697	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,330.00000	1,385	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,029.00000	966	25.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,250.00000	1,306	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,150.00000	1,087	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,270.00000	1,326	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,120.00000	1,057	26.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,059.00000	1,105	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,509.00000	1,436	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,551.00000	1,614	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			801.00000	745	25.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.30	Call			1,495.00000	1,556	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			845.00000	787	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,388.00000	1,445	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			937.00000	876	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,667.00000	1,733	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			717.00000	664	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,608.00000	1,673	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			758.00000	704	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,495.00000	1,556	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			845.00000	787	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,697.00000	1,764	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			696.00000	645	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,637.00000	1,703	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			737.00000	684	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,579.00000	1,643	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			779.00000	724	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,523.00000	1,585	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			822.00000	766	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,368.00000	1,424	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			968.00000	905	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,091.00000	1,139	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,440.00000	1,370	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			890.00000	929	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,840.00000	1,760	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,059.00000	1,105	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,509.00000	1,436	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			925.00000	966	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,775.00000	1,697	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			890.00000	929	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,840.00000	1,760	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			856.00000	894	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,905.00000	1,825	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			823.00000	860	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,972.00000	1,891	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,176.00000	1,228	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,276.00000	1,209	26.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,013.00000	1,058	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,613.00000	1,539	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			943.00000	985	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,743.00000	1,666	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,013.00000	1,058	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,613.00000	1,539	27.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			907.00000	947	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,807.00000	1,728	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			873.00000	912	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	15.95	Put		1,872.00000	1,793	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		839.00000	877	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,939.00000	1,858	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,441.00000	1,500	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		890.00000	831	25.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,158.00000	1,209	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,308.00000	1,240	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		999.00000	1,042	27.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,648.00000	1,573	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.03040	13.00220		26.40	130,304.00	10	5,904.00
€ / R On 16/03/2009 Currency Future	13.00	Call		405.00000	415	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		402.00000	385	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		456.00000	467	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		354.00000	337	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		570.00000	584	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		268.00000	254	26.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		633.00000	648	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		231.00000	218	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		318.00000	322	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		566.00000	541	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		334.00000	338	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		532.00000	507	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		304.00000	307	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		602.00000	576	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		263.00000	266	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		711.00000	685	28.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		277.00000	279	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		674.00000	649	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		239.00000	241	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		787.00000	760	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		217.00000	218	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		865.00000	838	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		290.00000	293	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		638.00000	612	28.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		251.00000	253	29.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		749.00000	722	29.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		385.00000	390	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		433.00000	410	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		304.00000	307	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		602.00000	576	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		197.00000	198	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		945.00000	917	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call		188.00000	188	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		986.00000	958	30.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Call			179.00000	180	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,027.00000	999	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			101.00000	101	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,499.00000	1,471	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			95.00000	95	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,543.00000	1,514	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			136.00000	136	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,284.00000	1,255	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			171.00000	171	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,069.00000	1,041	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			227.00000	229	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			825.00000	799	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			227.00000	229	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			825.00000	799	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			367.00000	372	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			465.00000	442	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			217.00000	218	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			865.00000	838	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			430.00000	441	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			377.00000	360	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			136.00000	136	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,284.00000	1,255	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			84.00000	83	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,632.00000	1,603	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			53.00000	53	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,951.00000	1,922	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			149.00000	149	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,197.00000	1,168	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			156.00000	156	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,153.00000	1,125	31.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			920.00000	940	26.78	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			118.00000	109	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			483.00000	495	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			331.00000	315	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			699.00000	716	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			197.00000	185	26.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,000.00000	1,021	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			98.00000	90	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,000.00000	1,021	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			98.00000	90	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,041.00000	1,062	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			89.00000	82	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			960.00000	980	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			107.00000	99	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			806.00000	824	26.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.35	Put		154.00000	144	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		843.00000	862	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		141.00000	131	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		734.00000	751	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		182.00000	171	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,168.00000	1,190	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		65.00000	60	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		881.00000	900	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		129.00000	120	26.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		1,082.00000	1,104	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		80.00000	74	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,539.00000	1,563	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		37.00000	33	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		1,444.00000	1,468	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		41.00000	37	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		1,349.00000	1,373	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		47.00000	42	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,255.00000	1,278	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		53.00000	48	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		843.00000	862	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		141.00000	131	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		1,491.00000	1,515	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		39.00000	35	28.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		1,396.00000	1,420	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		44.00000	40	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		1,302.00000	1,325	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		50.00000	45	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,211.00000	1,234	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		59.00000	54	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call		1,125.00000	1,147	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put		72.00000	66	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,041.00000	1,062	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		89.00000	82	26.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		1,255.00000	1,278	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		53.00000	48	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call		770.00000	787	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put		167.00000	157	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		960.00000	980	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		107.00000	99	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		666.00000	681	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		213.00000	201	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		601.00000	616	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		249.00000	235	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call		666.00000	681	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put		213.00000	201	26.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.65	Call			601.00000	616	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			249.00000	235	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			540.00000	553	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			288.00000	273	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,396.00000	1,420	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			44.00000	40	28.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,211.00000	1,234	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			59.00000	54	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			806.00000	824	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			154.00000	144	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			633.00000	648	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			231.00000	218	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			511.00000	524	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			309.00000	293	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			179.00000	180	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,027.00000	999	30.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			142.00000	142	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,240.00000	1,212	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			511.00000	524	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			309.00000	293	26.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			207.00000	208	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			904.00000	877	30.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			115.00000	115	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,413.00000	1,384	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			239.00000	241	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			787.00000	760	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,587.00000	1,611	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			35.00000	31	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			46.00000	46	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,044.00000	2,016	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			37.00000	36	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,635.00000	2,606	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			21.00000	20	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,219.00000	3,190	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			9.00000	9	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,807.00000	3,778	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			483.00000	495	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			331.00000	315	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			74.00000	73	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,721.00000	1,693	33.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			42.00000	41	35.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,289.00000	2,261	35.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			33.00000	32	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,880.00000	2,852	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			15.00000	14	39.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.45	Put			3,463.00000	3,434	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			36.00000	35	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,733.00000	2,705	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			14.00000	14	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,512.00000	3,483	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			5.00000	4	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,302.00000	4,274	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,099.00000	5,071	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,683.00000	1,708	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			31.00000	27	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			40.00000	40	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,388.00000	2,359	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			22.00000	22	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,170.00000	3,141	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			7.00000	7	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,955.00000	3,927	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			2.00000	2	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,750.00000	4,722	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,072.00000	2,097	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			20.00000	17	33.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			50.00000	49	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,997.00000	1,969	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			35.00000	35	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,783.00000	2,754	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			13.00000	13	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,561.00000	3,532	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			4.00000	4	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,352.00000	4,324	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,415.00000	2,441	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			13.00000	11	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,635.00000	1,659	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			33.00000	29	29.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			79.00000	78	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,676.00000	1,648	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			39.00000	39	36.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,437.00000	2,408	36.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			7.00000	7	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,005.00000	3,976	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,859.00000	2,885	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			6.00000	5	37.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,104.00000	3,132	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			2.00000	1	35.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,317.00000	2,342	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			14.00000	12	34.92	0.00	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	14.70	Call			69.00000	69	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,767.00000	1,738	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			38.00000	37	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,536.00000	2,507	37.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			18.00000	18	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,316.00000	3,287	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,203.00000	3,231	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,415.00000	2,441	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			13.00000	11	35.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			79.00000	78	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,676.00000	1,648	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,154.00000	3,182	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			2.00000	1	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,366.00000	2,392	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			14.00000	11	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			39.00000	38	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,486.00000	2,458	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			19.00000	19	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,267.00000	3,239	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,303.00000	3,331	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	0	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,513.00000	2,540	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			11.00000	9	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,732.00000	1,756	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			29.00000	26	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			89.00000	89	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,587.00000	1,558	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			41.00000	40	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,339.00000	2,310	35.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			24.00000	23	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,121.00000	3,093	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,907.00000	2,934	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			5.00000	4	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,121.00000	2,146	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			19.00000	16	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			142.00000	142	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,240.00000	1,212	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,810.00000	2,837	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			8.00000	6	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,023.00000	2,048	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			21.00000	18	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			130.00000	130	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,328.00000	1,299	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			35.00000	34	39.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.80	Put			2,832.00000	2,804	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			12.00000	12	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,610.00000	3,581	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,711.00000	2,738	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			9.00000	7	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,926.00000	1,951	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			23.00000	20	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			115.00000	115	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,413.00000	1,384	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			44.00000	44	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,142.00000	2,114	34.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			31.00000	30	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,928.00000	2,900	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			11.00000	10	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,708.00000	3,680	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,006.00000	3,033	36.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			3.00000	3	36.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,219.00000	2,244	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			16.00000	14	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			770.00000	787	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			167.00000	157	26.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			61.00000	60	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,858.00000	1,830	33.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			16.00000	15	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,414.00000	3,385	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,662.00000	2,688	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			9.00000	8	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,877.00000	1,902	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			25.00000	21	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			108.00000	108	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,456.00000	1,427	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			43.00000	43	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,191.00000	2,163	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			29.00000	28	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,976.00000	2,948	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			10.00000	10	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,758.00000	3,729	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,563.00000	2,589	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			11.00000	9	36.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,780.00000	1,805	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			28.00000	24	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			25.00000	25	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,073.00000	3,044	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	8	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,856.00000	3,828	39.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.40	Call			2,612.00000	2,639	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			10.00000	8	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,828.00000	1,853	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			26.00000	23	31.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			43.00000	42	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,240.00000	2,212	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			27.00000	26	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,025.00000	2,996	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,907.00000	2,934	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			5.00000	4	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,956.00000	2,984	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			4.00000	3	36.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,170.00000	2,195	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			17.00000	15	33.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			57.00000	56	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,904.00000	1,876	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			36.00000	36	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,684.00000	2,655	38.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,760.00000	2,787	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			8.00000	7	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,974.00000	1,999	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			22.00000	19	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			122.00000	122	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,370.00000	1,341	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			45.00000	45	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,093.00000	2,065	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			33.00000	32	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,880.00000	2,852	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			11.00000	11	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,659.00000	3,631	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			6.00000	6	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,104.00000	4,075	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,121.00000	2,146	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			19.00000	16	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	8	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,856.00000	3,828	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			3.00000	3	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,650.00000	4,622	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			3.00000	3	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,601.00000	4,572	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,366.00000	2,392	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			14.00000	11	35.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,587.00000	1,611	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			35.00000	31	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			385.00000	390	26.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.05	Put			433.00000	410	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			39.00000	38	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,486.00000	2,458	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			6.00000	6	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,054.00000	4,026	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,464.00000	2,490	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			12.00000	10	35.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,683.00000	1,708	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			31.00000	27	30.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			40.00000	40	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,388.00000	2,359	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			22.00000	22	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,170.00000	3,141	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,502.00000	3,531	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,711.00000	2,738	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			9.00000	7	37.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,168.00000	1,190	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			65.00000	60	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			31.00000	30	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,928.00000	2,900	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,602.00000	3,630	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	31.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.23500		13.20460		25.30	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.20	Call			804.00000	811	26.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			800.00000	776	26.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			844.00000	851	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			740.00000	716	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			925.00000	932	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			621.00000	597	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			971.00000	977	24.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			566.00000	542	24.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			948.00000	954	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			593.00000	569	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			824.00000	831	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			769.00000	746	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			781.00000	792	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			826.00000	807	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			672.00000	682	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			967.00000	947	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			693.00000	703	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			938.00000	918	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			612.00000	621	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,058.00000	1,036	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			593.00000	602	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Put			1,089.00000	1,067	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			612.00000	621	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,058.00000	1,036	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			557.00000	565	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,152.00000	1,130	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			522.00000	529	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,217.00000	1,194	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			632.00000	641	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,027.00000	1,006	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			593.00000	602	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,089.00000	1,067	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			758.00000	769	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			854.00000	834	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			904.00000	911	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			650.00000	626	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			652.00000	661	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			997.00000	976	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			505.00000	512	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,250.00000	1,227	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			489.00000	496	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,284.00000	1,261	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			457.00000	464	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,353.00000	1,329	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			312.00000	316	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,757.00000	1,731	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			301.00000	305	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,796.00000	1,770	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			386.00000	391	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,531.00000	1,506	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			442.00000	448	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,387.00000	1,363	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			539.00000	547	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,184.00000	1,162	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			632.00000	641	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,027.00000	1,006	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			652.00000	661	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			997.00000	976	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			758.00000	769	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			854.00000	834	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			736.00000	747	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			881.00000	862	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			714.00000	724	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			910.00000	889	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			557.00000	565	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,152.00000	1,130	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.40	Call			714.00000	724	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			910.00000	889	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			824.00000	831	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			769.00000	746	26.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			457.00000	464	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,353.00000	1,329	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			347.00000	352	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,643.00000	1,617	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			260.00000	264	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,955.00000	1,929	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			207.00000	210	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,203.00000	2,175	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			399.00000	405	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,494.00000	1,470	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			427.00000	433	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,423.00000	1,398	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			925.00000	932	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			621.00000	597	25.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			994.00000	1,000	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			540.00000	515	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,250.00000	1,257	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			345.00000	322	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,216.00000	1,223	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			362.00000	338	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,283.00000	1,291	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			329.00000	306	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,216.00000	1,223	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			362.00000	338	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,097.00000	1,103	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			443.00000	418	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,125.00000	1,131	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			420.00000	396	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,044.00000	1,050	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			489.00000	465	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,424.00000	1,434	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			269.00000	249	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,154.00000	1,160	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			399.00000	375	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,318.00000	1,326	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			313.00000	291	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,388.00000	1,397	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			283.00000	262	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,352.00000	1,361	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			298.00000	276	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,688.00000	1,702	23.79	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 12/06/2009 Currency Future	11.70	Put			183.00000	167	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,610.00000	1,623	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			206.00000	188	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,534.00000	1,546	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			230.00000	211	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,460.00000	1,471	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			255.00000	236	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,184.00000	1,190	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			379.00000	355	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,649.00000	1,662	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			194.00000	177	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,572.00000	1,584	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			217.00000	199	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,497.00000	1,508	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			242.00000	223	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,097.00000	1,103	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			443.00000	418	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,388.00000	1,397	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			283.00000	262	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,070.00000	1,076	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			465.00000	441	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,018.00000	1,024	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			514.00000	489	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,424.00000	1,434	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			269.00000	249	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,352.00000	1,361	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			298.00000	276	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,728.00000	1,742	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			173.00000	157	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,572.00000	1,584	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			217.00000	199	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,044.00000	1,050	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			489.00000	465	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			864.00000	870	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			709.00000	685	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			948.00000	954	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			593.00000	569	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,070.00000	1,076	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			465.00000	441	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,250.00000	1,257	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			345.00000	322	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,184.00000	1,190	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			379.00000	355	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			971.00000	977	24.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			566.00000	542	24.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.00	Call			884.00000	890	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			679.00000	655	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			864.00000	870	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			709.00000	685	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			575.00000	583	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,120.00000	1,098	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			522.00000	529	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,217.00000	1,194	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			413.00000	419	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,458.00000	1,434	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			360.00000	365	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,605.00000	1,580	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			335.00000	340	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,680.00000	1,655	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			290.00000	294	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,836.00000	1,809	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			270.00000	273	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,915.00000	1,888	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			250.00000	254	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,996.00000	1,969	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			232.00000	236	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,078.00000	2,051	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			372.00000	378	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,568.00000	1,543	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			323.00000	328	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,719.00000	1,693	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			399.00000	405	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,494.00000	1,470	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			372.00000	378	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,568.00000	1,543	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			323.00000	328	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,719.00000	1,693	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			280.00000	284	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,875.00000	1,849	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			241.00000	245	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,037.00000	2,010	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			224.00000	227	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,119.00000	2,092	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			192.00000	195	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,287.00000	2,260	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			178.00000	180	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,373.00000	2,345	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			164.00000	166	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,460.00000	2,431	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			152.00000	154	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.60	Put			2,547.00000	2,519	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			280.00000	284	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,875.00000	1,849	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			260.00000	264	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,955.00000	1,929	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			192.00000	195	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,287.00000	2,260	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			473.00000	479	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,318.00000	1,294	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			844.00000	851	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			740.00000	716	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			473.00000	479	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,318.00000	1,294	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			442.00000	448	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,387.00000	1,363	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			427.00000	433	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,423.00000	1,398	26.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.42160		13.39010		26.09	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,086.00000	1,093	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,096.00000	1,071	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,124.00000	1,131	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,034.00000	1,010	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,222.00000	1,228	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			882.00000	857	25.62	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,242.00000	1,248	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			852.00000	827	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,067.00000	1,075	26.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,127.00000	1,103	26.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			964.00000	970	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,273.00000	1,248	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			943.00000	949	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,303.00000	1,277	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			985.00000	991	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,244.00000	1,219	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			883.00000	889	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,393.00000	1,367	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			883.00000	889	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,393.00000	1,367	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			864.00000	869	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,424.00000	1,398	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			903.00000	908	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,363.00000	1,337	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			845.00000	850	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,455.00000	1,429	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			808.00000	813	26.75	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 14/09/2009 Currency Future	14.10	Put			1,518.00000	1,491	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			923.00000	929	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,333.00000	1,307	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,049.00000	1,057	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,159.00000	1,135	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,202.00000	1,209	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			912.00000	887	25.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			773.00000	777	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,583.00000	1,555	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			571.00000	574	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,031.00000	2,002	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			923.00000	929	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,333.00000	1,307	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			808.00000	813	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,518.00000	1,491	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			738.00000	742	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,648.00000	1,621	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			705.00000	709	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,715.00000	1,687	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			674.00000	677	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,784.00000	1,755	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			643.00000	646	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,853.00000	1,824	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,006.00000	1,013	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,216.00000	1,191	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			738.00000	742	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,648.00000	1,621	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			705.00000	709	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,715.00000	1,687	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,164.00000	1,171	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			974.00000	949	26.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,124.00000	1,131	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,034.00000	1,010	26.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,086.00000	1,093	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,096.00000	1,071	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,373.00000	1,378	24.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			683.00000	656	24.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,327.00000	1,332	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			737.00000	710	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,283.00000	1,289	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			793.00000	767	25.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,006.00000	1,013	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,216.00000	1,191	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,027.00000	1,034	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,187.00000	1,163	26.75	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 14/09/2009 Currency Future	14.05	Call			827.00000	831	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,486.00000	1,460	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			790.00000	795	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,550.00000	1,523	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			755.00000	760	26.75	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,615.00000	1,588	26.75	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.08900		0.00000		0.00	0.00	0	0.00
ALBI On 07/05/2009 Index Future			293.75500		291.89300		0.00	94,001,600.00	32	503.00
ALBI On 06/08/2009 Index Future			301.42400		299.51600		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			304.60800		305.95100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.39000		126.06900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.50200		129.17300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			132.23900		131.90000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.31650		294.59150		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			303.61400		301.84350		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			310.03100		308.21750		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			338.75200		338.75200		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			347.25000		347.25000		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			350.78900		350.61300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.93000		8.88800		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.76300		8.88400		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.10500		8.24200		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.54100		8.65100		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.79600		8.93200		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.64500		8.78700		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.58600		8.72900		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			9.96700		9.99600		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 07/05/2009 jFra			7.65800		7.59600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.82900		6.74300		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.06400		6.99600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.53200		7.49400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.59800		7.58200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.17100		8.27800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.24100		8.36300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.41500		8.55900		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.43500		8.58500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09200		11.09500		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64000		10.64600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.17600		10.18800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.43000		10.44500		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.86300		9.89500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.96900		280.56800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			289.93700		287.47400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			296.06500		293.54500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.11500		6.15100		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,955.00000	4,002	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.61300		5.66300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,229.00000	4,281	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			9.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,476.00000	4,529	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			6.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.02900		5.09900		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,236.00000	1,284	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			96.00000	87	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.83900		7.93200		12.40	0.00	0	10,895.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,508.00000	1,666	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,505.00000	5,128	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			540.00000	610	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,122.00000	8,657	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,956.00000	7,369	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,008.00000	885	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.79600		7.89500		12.60	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 06/08/2009 Bond Future	9.25	Call			9,199.00000	9,602	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,957.00000	1,809	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.81700		7.92200		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,441.00000	4,692	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,722.00000	6,410	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.85300		7.96600		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,974.00000	6,257	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,086.00000	6,789	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.35600		8.47800		26.15	0.00	0	8,828.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,083.00000	4,570	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			9,159.00000	8,381	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			590.00000	695	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			23,860.00000	22,699	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,124.00000	9,938	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			3,930.00000	3,478	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.32300		8.44900		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			12,410.00000	13,217	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			6,956.00000	6,461	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.33200		8.46100		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			14,510.00000	15,318	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			9,218.00000	8,705	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,512.00000	8,044	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,905.00000	17,116	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.35200		8.48600		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,233.00000	12,941	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,640.00000	13,991	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.23500		9.23500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,261.00000	1,255	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			734.00000	729	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.73500		7.80700		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,883.00000	7,158	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			511.00000	455	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.63200		7.70900		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,866.00000	8,126	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,288.00000	1,205	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.60800		7.68900		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,997.00000	4,161	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,809.00000	4,626	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.60700		7.69400		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,584.00000	4,757	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,383.00000	5,198	11.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 07/05/2009 Bond Future			8.35500		8.45800		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,192.00000	5,579	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			2,083.00000	1,865	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.30300		8.41000		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,781.00000	8,185	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			3,095.00000	2,881	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.31600		8.42900		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,987.00000	4,233	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,389.00000	8,997	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.35000		8.46700		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,739.00000	7,058	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,216.00000	7,891	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.39300		8.50600		19.31	0.00	0	28.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,579.00000	4,987	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			3,048.00000	2,736	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,822.00000	2,040	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,772.00000	6,271	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,466.00000	5,921	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2,400.00000	2,134	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.35100		8.46800		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,270.00000	8,746	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,536.00000	3,277	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.36300		8.48600		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,310.00000	4,602	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,611.00000	10,145	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.39200		8.52000		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,995.00000	7,378	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,943.00000	8,553	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.70100		7.76300		10.87	0.00	0	2,037.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,183.00000	5,370	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			571.00000	519	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.58300		7.64900		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			2,016.00000	2,104	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,441.00000	4,286	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,720.00000	6,905	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1,031.00000	973	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.54900		7.62000		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,410.00000	3,530	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,833.00000	3,703	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.54000		7.61700		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,922.00000	4,047	10.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 04/02/2010 Bond Future	7.50	Put			4,313.00000	4,181	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.42000		8.57400		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,424.00000	6,054	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,716.00000	2,340	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.38300		8.54300		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,341.00000	9,008	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,950.00000	3,583	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.39400		8.56000		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,366.00000	4,775	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,394.00000	10,746	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.42000		8.59200		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,268.00000	7,809	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,424.00000	8,889	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.46100		8.63700		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,428.00000	5,084	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,681.00000	3,156	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.45600		8.63600		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,246.00000	9,005	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			4,329.00000	3,893	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.50900		8.69300		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,820.00000	5,313	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,216.00000	10,508	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.60900		8.79900		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			7,975.00000	8,602	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,895.00000	9,308	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.17200		8.32400		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,369.00000	9,304	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,812.00000	2,402	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.14300		8.29800		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			10,049.00000	10,904	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			6,247.00000	5,724	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.14500		8.30400		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,127.00000	6,700	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			16,286.00000	15,450	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,336.00000	5,856	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			18,212.00000	17,323	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.15700		8.32000		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			8,695.00000	9,372	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			16,387.00000	15,625	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,779.00000	19,837	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			6,128.00000	5,747	39.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 07/05/2009 Index Future				292.51800	290.80000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				299.72100	297.95900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future				306.05600	304.25100		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.67120		6.57520		23.81	667,120.00	100	12,985.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			181.00000	221	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			206.00000	150	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			223.00000	274	22.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			148.00000	103	22.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			201.00000	247	23.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			176.00000	126	23.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			181.00000	221	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			206.00000	150	23.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			164.00000	200	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			239.00000	179	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			149.00000	180	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			273.00000	209	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			135.00000	163	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			310.00000	242	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			164.00000	200	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			239.00000	179	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			149.00000	180	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			273.00000	209	25.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			111.00000	134	26.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			386.00000	313	26.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			122.00000	148	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			347.00000	277	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			89.00000	107	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			464.00000	385	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			102.00000	122	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			426.00000	351	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			89.00000	107	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			464.00000	385	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			122.00000	148	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			347.00000	277	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			77.00000	93	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			502.00000	422	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			67.00000	80	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			542.00000	459	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			102.00000	122	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			426.00000	351	27.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			9.00000	10	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,084.00000	989	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.80	Call			5.00000	6	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,230.00000	1,134	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			16.00000	18	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			940.00000	847	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			31.00000	37	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			756.00000	666	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			50.00000	60	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			625.00000	538	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			58.00000	69	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			583.00000	498	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			248.00000	305	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			123.00000	83	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			306.00000	373	21.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			81.00000	52	21.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			375.00000	455	22.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			50.00000	33	22.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			201.00000	247	23.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			176.00000	126	23.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			339.00000	411	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			64.00000	40	21.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			275.00000	337	22.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			100.00000	66	22.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			248.00000	305	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			123.00000	83	22.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			67.00000	80	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			542.00000	459	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			414.00000	499	22.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			38.00000	28	22.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			275.00000	337	22.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			100.00000	66	22.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			50.00000	60	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			625.00000	538	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			43.00000	51	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			667.00000	580	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			31.00000	37	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			756.00000	666	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			22.00000	26	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			847.00000	755	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			36.00000	43	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			711.00000	622	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			26.00000	31	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			801.00000	710	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			503.00000	595	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			28.00000	24	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			414.00000	499	22.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			38.00000	28	22.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			684.00000	780	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			9.00000	8	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			591.00000	686	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			16.00000	15	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			637.00000	732	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			12.00000	11	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			547.00000	640	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			21.00000	19	24.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			458.00000	547	23.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			33.00000	26	23.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			458.00000	547	23.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			33.00000	26	23.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			43.00000	51	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			667.00000	580	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			22.00000	26	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			847.00000	755	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			19.00000	22	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			893.00000	801	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			13.00000	15	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			988.00000	894	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			11.00000	13	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,036.00000	941	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			7.00000	9	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,132.00000	1,037	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			3.00000	4	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,328.00000	1,233	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			3.00000	4	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,328.00000	1,233	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			2.00000	2	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,427.00000	1,331	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			1.00000	2	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,526.00000	1,430	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			1.00000	1	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,626.00000	1,530	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			6.00000	7	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,181.00000	1,086	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			4.00000	5	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,279.00000	1,183	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			3.00000	3	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,378.00000	1,282	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			2.00000	2	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,477.00000	1,381	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			58.00000	69	27.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			583.00000	498	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future			6.74870	6.65170		24.56	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		378.00000	420	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		376.00000	321	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		396.00000	441	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		345.00000	292	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		378.00000	420	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		376.00000	321	24.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		360.00000	401	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		408.00000	352	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		343.00000	381	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		441.00000	383	24.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		327.00000	363	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		475.00000	415	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		312.00000	346	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		510.00000	447	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		284.00000	315	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		582.00000	516	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		284.00000	315	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		582.00000	516	26.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		297.00000	330	25.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		546.00000	481	25.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		312.00000	346	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		510.00000	447	25.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		255.00000	283	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		653.00000	584	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		272.00000	301	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		620.00000	552	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		297.00000	330	25.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		546.00000	481	25.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		327.00000	363	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		475.00000	415	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		360.00000	401	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		408.00000	352	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		239.00000	265	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		687.00000	616	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		224.00000	249	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		722.00000	650	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		255.00000	283	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		653.00000	584	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		224.00000	249	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		722.00000	650	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		89.00000	99	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,237.00000	1,150	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		76.00000	85	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,325.00000	1,236	26.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.60	Call			120.00000	134	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,068.00000	985	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			160.00000	178	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			908.00000	829	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			196.00000	218	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			794.00000	719	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			210.00000	233	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			758.00000	684	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			416.00000	463	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			314.00000	264	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			459.00000	512	22.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			258.00000	213	22.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			483.00000	539	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			231.00000	190	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			483.00000	539	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			231.00000	190	22.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			437.00000	486	23.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			285.00000	237	23.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			536.00000	599	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			185.00000	151	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			210.00000	233	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			758.00000	684	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			183.00000	204	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			832.00000	755	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			160.00000	178	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			908.00000	829	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			139.00000	154	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			987.00000	906	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			171.00000	190	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			869.00000	792	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			149.00000	166	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			947.00000	867	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			597.00000	667	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			146.00000	118	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			744.00000	821	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			92.00000	73	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			669.00000	742	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			117.00000	93	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			597.00000	667	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			146.00000	118	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			536.00000	599	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			185.00000	151	22.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			706.00000	781	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			104.00000	82	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			632.00000	704	21.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Put		131.00000	105	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call		566.00000	632	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put		164.00000	134	21.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		509.00000	568	22.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		207.00000	170	22.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		632.00000	704	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		131.00000	105	21.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		129.00000	144	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,027.00000	945	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		111.00000	124	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,110.00000	1,025	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		183.00000	204	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		832.00000	755	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		104.00000	115	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,152.00000	1,067	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		104.00000	115	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,152.00000	1,067	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		89.00000	99	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,237.00000	1,150	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		76.00000	85	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,325.00000	1,236	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		65.00000	73	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,414.00000	1,324	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		56.00000	62	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,504.00000	1,413	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		47.00000	53	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,596.00000	1,504	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		40.00000	45	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,688.00000	1,596	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		47.00000	53	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,596.00000	1,504	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		129.00000	144	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,027.00000	945	26.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		459.00000	512	22.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		258.00000	213	22.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		416.00000	463	23.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		314.00000	264	23.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.81930	6.72000		24.98	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		521.00000	564	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		501.00000	445	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		540.00000	584	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		470.00000	414	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		521.00000	564	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		501.00000	445	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		502.00000	545	24.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.75	Put			532.00000	476	24.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			485.00000	527	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			565.00000	508	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			468.00000	509	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			598.00000	540	25.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			453.00000	492	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			633.00000	573	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			438.00000	475	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			668.00000	606	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			410.00000	444	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			740.00000	675	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			423.00000	459	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			703.00000	640	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			438.00000	475	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			668.00000	606	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			410.00000	444	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			740.00000	675	26.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			379.00000	411	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			809.00000	742	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			396.00000	430	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			776.00000	711	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			396.00000	430	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			776.00000	711	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			597.00000	647	23.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			377.00000	328	23.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			560.00000	604	23.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			440.00000	385	23.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			362.00000	393	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			842.00000	774	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			330.00000	359	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			910.00000	840	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			618.00000	671	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			348.00000	301	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			578.00000	625	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			408.00000	356	23.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			540.00000	584	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			470.00000	414	24.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			379.00000	411	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			809.00000	742	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			346.00000	376	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			876.00000	806	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			664.00000	722	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			294.00000	253	22.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			618.00000	671	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			348.00000	301	22.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.80	Call		485.00000	527	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		565.00000	508	24.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		330.00000	359	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		910.00000	840	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		301.00000	327	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		981.00000	908	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		453.00000	492	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		633.00000	573	25.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		362.00000	393	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		842.00000	774	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		301.00000	327	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		981.00000	908	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		273.00000	298	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,053.00000	978	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		315.00000	343	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		945.00000	873	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		287.00000	312	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,017.00000	943	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		261.00000	284	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,091.00000	1,014	26.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		689.00000	750	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		269.00000	231	22.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		640.00000	696	22.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		320.00000	276	22.65	0.00	0	0.00

Total for Derivatives:							267,565,658.40	17,113	420,228.00
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Grand Total:							267,565,658.40	17,113	420,228.00
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