



Daily MTM Report

Daily summary for 02/01/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.30000		7.30000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.21000		7.21000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.16000		7.16000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.44500		11.44600			0.00	0	0.00
R201 On 21/12/2014 Bond			7.25500		7.25500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.31000		7.31000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.31000		7.31000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.28000		7.28000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.35000		7.35000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.37400		7.37400			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				6.77500	6.77500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.58710		9.57150		26.57	1,476,413.40	154	158,271.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			470.00000	472	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			448.00000	435	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			451.00000	452	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			479.00000	465	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			432.00000	434	27.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			511.00000	497	27.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			368.00000	368	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			646.00000	631	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			327.00000	327	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			756.00000	740	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			315.00000	314	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			793.00000	777	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			283.00000	282	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			862.00000	845	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			215.00000	213	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,043.00000	1,026	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			240.00000	239	29.31	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			969.00000	952	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			227.00000	226	29.31	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,006.00000	989	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			203.00000	201	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			1,081.00000	1,064	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			215.00000	213	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			1,043.00000	1,026	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			170.00000	168	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,198.00000	1,181	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			180.00000	179	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,159.00000	1,142	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			151.00000	149	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,279.00000	1,262	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			191.00000	190	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			1,120.00000	1,103	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			254.00000	253	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			932.00000	916	29.31	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 16/03/2009 Currency Future	10.05	Call			315.00000	314	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			793.00000	777	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			125.00000	124	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,404.00000	1,387	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			110.00000	109	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,489.00000	1,472	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			160.00000	158	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,239.00000	1,221	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			142.00000	140	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,320.00000	1,303	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			170.00000	168	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,198.00000	1,181	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			268.00000	267	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			897.00000	880	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			268.00000	267	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			897.00000	880	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			240.00000	239	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			969.00000	952	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			91.00000	89	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,620.00000	1,602	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			61.00000	60	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,890.00000	1,872	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			57.00000	56	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,935.00000	1,918	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			46.00000	45	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			2,075.00000	2,058	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			104.00000	102	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,532.00000	1,515	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,688.00000	1,702	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			16.00000	14	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			398.00000	399	27.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			577.00000	562	27.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			577.00000	582	25.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			306.00000	295	25.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			489.00000	492	26.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			418.00000	405	26.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			415.00000	416	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			543.00000	529	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			531.00000	535	25.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			360.00000	347	25.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			451.00000	452	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			479.00000	465	26.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			629.00000	634	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			258.00000	247	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			941.00000	949	24.40	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	8.75	Put			119.00000	112	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			902.00000	911	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			131.00000	124	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,060.00000	1,070	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			89.00000	83	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,060.00000	1,070	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			89.00000	83	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,102.00000	1,112	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			80.00000	75	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,229.00000	1,241	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			58.00000	54	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,186.00000	1,197	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			65.00000	60	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,144.00000	1,154	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			72.00000	67	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,317.00000	1,329	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			46.00000	42	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,102.00000	1,112	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			80.00000	75	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,546.00000	1,559	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			24.00000	22	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,453.00000	1,466	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			32.00000	29	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,362.00000	1,375	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			41.00000	37	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,273.00000	1,285	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			52.00000	48	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,020.00000	1,029	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			98.00000	92	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			865.00000	873	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			143.00000	136	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,273.00000	1,285	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			52.00000	48	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,186.00000	1,197	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			65.00000	60	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			865.00000	873	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			143.00000	136	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			792.00000	799	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			171.00000	162	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,593.00000	1,606	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			21.00000	19	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,499.00000	1,513	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			28.00000	25	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,408.00000	1,420	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			36.00000	33	24.40	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	8.70	Call			980.00000	989	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			108.00000	102	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,499.00000	1,513	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			28.00000	25	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,408.00000	1,420	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			36.00000	33	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			980.00000	989	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			108.00000	102	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			902.00000	911	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			131.00000	124	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			828.00000	836	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			157.00000	149	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,546.00000	1,559	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			24.00000	22	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,453.00000	1,466	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			32.00000	29	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,020.00000	1,029	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			98.00000	92	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,317.00000	1,329	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			46.00000	42	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			757.00000	764	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			186.00000	177	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			690.00000	696	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			218.00000	209	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			629.00000	634	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			258.00000	247	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			690.00000	696	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			218.00000	209	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			531.00000	535	25.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			360.00000	347	25.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			415.00000	416	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			543.00000	529	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			828.00000	836	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			157.00000	149	24.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			577.00000	582	25.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			306.00000	295	25.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			383.00000	383	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			611.00000	596	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			354.00000	354	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			682.00000	667	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			383.00000	383	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			611.00000	596	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			354.00000	354	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			682.00000	667	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			299.00000	298	29.31	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 16/03/2009 Currency Future	10.10	Put			827.00000	811	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			553.00000	557	25.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			332.00000	320	25.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			510.00000	513	25.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			388.00000	376	25.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			340.00000	340	28.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			719.00000	703	28.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			283.00000	282	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			862.00000	845	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			180.00000	179	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,159.00000	1,142	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			160.00000	158	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,239.00000	1,221	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			97.00000	96	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,576.00000	1,558	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			85.00000	84	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,664.00000	1,647	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			133.00000	132	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,362.00000	1,345	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			118.00000	116	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,446.00000	1,429	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			133.00000	132	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,362.00000	1,345	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			80.00000	78	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,708.00000	1,691	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			70.00000	68	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,798.00000	1,781	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			70.00000	68	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,798.00000	1,781	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			53.00000	52	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,982.00000	1,965	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			40.00000	39	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			2,169.00000	2,152	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			35.00000	34	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,263.00000	2,246	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			30.00000	29	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,359.00000	2,342	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			26.00000	25	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,454.00000	2,438	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			97.00000	96	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,576.00000	1,558	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			85.00000	84	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,664.00000	1,647	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			75.00000	73	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,753.00000	1,736	29.31	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 16/03/2009 Currency Future	11.35	Call			65.00000	64	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,844.00000	1,827	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			50.00000	48	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			2,028.00000	2,011	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			43.00000	42	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			2,122.00000	2,105	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			37.00000	36	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			2,216.00000	2,199	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			32.00000	31	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,311.00000	2,294	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			35.00000	34	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,263.00000	2,246	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			299.00000	298	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			827.00000	811	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			118.00000	116	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,446.00000	1,429	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			91.00000	89	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,620.00000	1,602	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			227.00000	226	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			1,006.00000	989	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			125.00000	124	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,404.00000	1,387	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			340.00000	340	28.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			719.00000	703	28.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			470.00000	472	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			448.00000	435	26.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			602.00000	607	24.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			281.00000	270	24.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			510.00000	513	25.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			388.00000	376	25.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			0.00000	663	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			0.00000	226	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			0.00000	557	25.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			0.00000	320	25.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			0.00000	368	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	631	28.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.77100		9.75420		26.68	195,420.00	20	4,553.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			695.00000	700	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			691.00000	679	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			676.00000	681	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			722.00000	710	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			658.00000	663	27.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			754.00000	742	27.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			592.00000	596	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			888.00000	875	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.05	Call			592.00000	596	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			888.00000	875	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			562.00000	566	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			958.00000	945	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			544.00000	547	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			990.00000	976	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			490.00000	493	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,086.00000	1,072	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			411.00000	413	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,257.00000	1,242	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			411.00000	413	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,257.00000	1,242	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			441.00000	444	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,187.00000	1,173	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			396.00000	398	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,292.00000	1,277	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			426.00000	428	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,222.00000	1,207	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			355.00000	357	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,401.00000	1,386	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			382.00000	384	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,328.00000	1,313	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			330.00000	331	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,476.00000	1,460	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			457.00000	460	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,153.00000	1,139	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			508.00000	510	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,054.00000	1,039	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			525.00000	528	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			1,021.00000	1,007	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			295.00000	295	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,590.00000	1,574	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			273.00000	274	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,669.00000	1,653	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			342.00000	344	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,438.00000	1,423	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			355.00000	357	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,401.00000	1,386	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			426.00000	428	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,222.00000	1,207	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			318.00000	319	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,513.00000	1,498	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			474.00000	476	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,119.00000	1,105	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			474.00000	476	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Put			1,119.00000	1,105	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			234.00000	234	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,829.00000	1,813	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			184.00000	184	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			2,080.00000	2,063	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			176.00000	177	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			2,122.00000	2,106	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			156.00000	156	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,252.00000	2,235	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			262.00000	263	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,708.00000	1,692	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			342.00000	344	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,438.00000	1,423	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			624.00000	628	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			820.00000	807	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			793.00000	799	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			539.00000	528	25.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			714.00000	719	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			660.00000	648	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			641.00000	645	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			787.00000	774	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			753.00000	759	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			599.00000	588	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			676.00000	681	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			722.00000	710	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			836.00000	843	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			482.00000	472	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,106.00000	1,115	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			302.00000	294	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,106.00000	1,115	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			302.00000	294	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,208.00000	1,218	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			254.00000	247	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,244.00000	1,254	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			240.00000	233	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,280.00000	1,290	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			226.00000	219	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,354.00000	1,364	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			199.00000	193	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,316.00000	1,327	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			212.00000	206	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,468.00000	1,480	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			164.00000	159	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,316.00000	1,327	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			212.00000	206	25.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,174.00000	1,183	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			269.00000	262	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,629.00000	1,641	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			124.00000	120	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,547.00000	1,559	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			143.00000	138	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,391.00000	1,402	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			187.00000	181	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,040.00000	1,049	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			336.00000	328	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			977.00000	985	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			373.00000	364	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,588.00000	1,600	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			134.00000	129	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,508.00000	1,519	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			153.00000	148	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,430.00000	1,441	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			175.00000	170	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,139.00000	1,149	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			285.00000	278	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,073.00000	1,081	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			319.00000	310	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,008.00000	1,017	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			354.00000	346	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,796.00000	1,809	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			92.00000	88	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,712.00000	1,724	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			107.00000	103	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,391.00000	1,402	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			187.00000	181	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,468.00000	1,480	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			164.00000	159	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,670.00000	1,682	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			116.00000	111	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,508.00000	1,519	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			153.00000	148	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,139.00000	1,149	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			285.00000	278	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,354.00000	1,364	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			199.00000	193	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,280.00000	1,290	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			226.00000	219	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,208.00000	1,218	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			254.00000	247	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,008.00000	1,017	25.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.10	Put			354.00000	346	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			947.00000	954	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			393.00000	383	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			887.00000	895	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			433.00000	424	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			947.00000	954	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			393.00000	383	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			714.00000	719	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			660.00000	648	26.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			753.00000	759	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			599.00000	588	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			608.00000	612	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			854.00000	841	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			577.00000	580	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			923.00000	909	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			887.00000	895	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			433.00000	424	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			577.00000	580	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			923.00000	909	27.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			836.00000	843	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			482.00000	472	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			641.00000	645	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			787.00000	774	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			773.00000	779	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			569.00000	558	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			734.00000	739	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			630.00000	618	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			562.00000	566	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			958.00000	945	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			369.00000	370	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,364.00000	1,349	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			273.00000	274	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,669.00000	1,653	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			253.00000	253	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,748.00000	1,732	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			508.00000	510	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			1,054.00000	1,039	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			306.00000	307	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,552.00000	1,536	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			283.00000	284	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,629.00000	1,613	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			330.00000	331	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,476.00000	1,460	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			283.00000	284	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,629.00000	1,613	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.30	Call			243.00000	243	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,789.00000	1,772	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			224.00000	225	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,870.00000	1,854	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			207.00000	208	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,953.00000	1,937	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			191.00000	192	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			2,037.00000	2,021	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			216.00000	216	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,912.00000	1,895	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			199.00000	199	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,995.00000	1,978	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			169.00000	169	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			2,165.00000	2,148	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			144.00000	143	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,339.00000	2,322	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			132.00000	132	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,428.00000	2,411	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			121.00000	121	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,517.00000	2,500	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			111.00000	111	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,607.00000	2,590	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			163.00000	163	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,208.00000	2,192	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			150.00000	150	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,295.00000	2,279	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			138.00000	138	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,383.00000	2,367	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			127.00000	126	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,472.00000	2,455	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			199.00000	199	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,995.00000	1,978	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			132.00000	132	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,428.00000	2,411	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			490.00000	493	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			1,086.00000	1,072	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			396.00000	398	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,292.00000	1,277	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			544.00000	547	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			990.00000	976	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			243.00000	243	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,789.00000	1,772	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			224.00000	225	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,870.00000	1,854	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			295.00000	295	28.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,590.00000	1,574	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			234.00000	234	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,829.00000	1,813	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			624.00000	628	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			820.00000	807	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			734.00000	739	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			630.00000	618	26.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			658.00000	663	27.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			754.00000	742	27.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			0.00000	866	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			0.00000	445	25.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			0.00000	820	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			0.00000	499	25.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			0.00000	779	25.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			0.00000	558	25.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.93210		9.91470		26.37	0.00	0	35.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			880.00000	886	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			866.00000	854	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			862.00000	868	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			897.00000	886	26.51	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			844.00000	850	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			929.00000	918	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			777.00000	783	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			1,063.00000	1,050	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			432.00000	434	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,817.00000	1,802	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			919.00000	925	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			804.00000	793	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			880.00000	886	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			866.00000	854	26.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			810.00000	815	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			995.00000	983	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			747.00000	752	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,132.00000	1,119	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			709.00000	713	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,194.00000	1,181	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			672.00000	676	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,257.00000	1,244	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			637.00000	641	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,322.00000	1,309	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			996.00000	1,003	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			681.00000	671	25.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			959.00000	966	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			745.00000	734	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			919.00000	925	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.80	Put			804.00000	793	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			747.00000	752	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,132.00000	1,119	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			709.00000	713	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,194.00000	1,181	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,016.00000	1,023	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			651.00000	641	25.23	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			977.00000	984	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			713.00000	702	25.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			939.00000	945	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			774.00000	763	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			899.00000	906	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			835.00000	823	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			827.00000	832	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			962.00000	950	26.77	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			793.00000	799	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			1,029.00000	1,017	27.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			762.00000	767	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			1,097.00000	1,085	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			727.00000	732	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,163.00000	1,150	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			0.00000	1,044	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			0.00000	612	25.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			0.00000	966	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			0.00000	734	25.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	783	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	1,050	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.06820		10.04360		26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			0.00000	1,045	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			0.00000	1,026	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,016.00000	1,026	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,072.00000	1,058	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,016.00000	1,026	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,072.00000	1,058	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			933.00000	942	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,239.00000	1,224	27.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			949.00000	958	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,205.00000	1,190	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			902.00000	911	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,308.00000	1,293	27.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			887.00000	896	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,343.00000	1,328	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			872.00000	881	27.69	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,379.00000	1,363	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			518.00000	523	31.45	0.00	0	84.00

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	12.30	Put			2,774.00000	2,754	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			428.00000	432	32.67	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,385.00000	3,363	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,086.00000	1,097	26.13	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			942.00000	929	26.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			858.00000	867	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,414.00000	1,398	27.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			779.00000	787	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,636.00000	1,619	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			804.00000	812	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,561.00000	1,544	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			755.00000	763	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,712.00000	1,695	28.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			721.00000	728	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,828.00000	1,810	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			732.00000	740	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,789.00000	1,771	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			690.00000	696	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,946.00000	1,928	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			711.00000	717	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,867.00000	1,849	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			518.00000	523	31.45	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,774.00000	2,754	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			632.00000	638	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,188.00000	2,169	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			650.00000	656	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,107.00000	2,088	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,051.00000	1,062	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			1,007.00000	993	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			917.00000	926	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,273.00000	1,258	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			564.00000	569	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,520.00000	2,501	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			504.00000	508	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,860.00000	2,840	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			454.00000	457	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,210.00000	3,189	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			396.00000	399	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,553.00000	3,531	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			831.00000	839	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,487.00000	1,471	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			580.00000	586	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,437.00000	2,417	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			465.00000	469	32.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			3,122.00000	3,101	32.20	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 14/12/2009 Currency Future	13.10	Call			412.00000	415	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,468.00000	3,447	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			1,823.00000	1,841	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			279.00000	272	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,441.00000	1,456	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			497.00000	488	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,161.00000	1,173	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			818.00000	805	25.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			548.00000	553	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,604.00000	2,585	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			381.00000	384	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,637.00000	3,616	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			1,895.00000	1,914	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			252.00000	246	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,495.00000	1,511	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			452.00000	443	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,202.00000	1,214	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			758.00000	746	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			982.00000	992	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,138.00000	1,123	26.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			804.00000	812	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,561.00000	1,544	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			669.00000	676	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			2,026.00000	2,008	29.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			478.00000	482	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			3,034.00000	3,014	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,615.00000	1,631	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			371.00000	363	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,289.00000	1,303	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			646.00000	635	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			597.00000	603	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,354.00000	2,334	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			339.00000	341	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,895.00000	3,873	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,552.00000	1,569	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			409.00000	400	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,244.00000	1,257	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			700.00000	689	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			491.00000	495	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,947.00000	2,927	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			412.00000	415	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,468.00000	3,447	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			325.00000	328	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,982.00000	3,960	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,682.00000	1,699	23.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.70	Put			339.00000	331	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,338.00000	1,352	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			594.00000	584	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			614.00000	620	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,270.00000	2,251	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			442.00000	446	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,299.00000	3,277	32.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			352.00000	355	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,809.00000	3,787	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,751.00000	1,769	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			308.00000	301	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,388.00000	1,403	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			544.00000	534	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,123.00000	1,134	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			879.00000	866	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			533.00000	537	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,689.00000	2,669	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			454.00000	457	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,210.00000	3,189	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			366.00000	369	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,723.00000	3,701	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,648.00000	1,665	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			355.00000	347	23.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,313.00000	1,327	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			620.00000	609	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,068.00000	1,079	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			974.00000	961	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			606.00000	611	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,312.00000	2,293	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			511.00000	515	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,817.00000	2,797	31.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			437.00000	440	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,343.00000	3,322	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			345.00000	348	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,852.00000	3,830	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,048.00000	2,067	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			204.00000	199	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,615.00000	1,631	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			371.00000	363	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			597.00000	603	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,354.00000	2,334	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,128.00000	2,148	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			185.00000	180	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,338.00000	1,352	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			594.00000	584	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,169.00000	2,189	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			175.00000	171	23.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,717.00000	1,734	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			323.00000	316	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,363.00000	1,377	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			569.00000	559	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,104.00000	1,115	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			910.00000	897	25.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			744.00000	751	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,750.00000	1,733	28.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			623.00000	628	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,229.00000	2,210	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			525.00000	530	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,732.00000	2,712	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			448.00000	451	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,254.00000	3,233	32.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,293.00000	2,313	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			149.00000	145	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,441.00000	1,456	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			497.00000	488	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			548.00000	553	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,604.00000	2,585	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,251.00000	2,271	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			158.00000	153	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,787.00000	1,805	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			293.00000	286	23.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,414.00000	1,429	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			520.00000	511	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,142.00000	1,154	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			848.00000	835	25.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			767.00000	775	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,674.00000	1,657	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			641.00000	647	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,147.00000	2,129	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			540.00000	545	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,647.00000	2,627	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			388.00000	391	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,595.00000	3,573	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,463.00000	2,484	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			119.00000	116	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,970.00000	1,989	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			227.00000	221	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			690.00000	696	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,946.00000	1,928	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			0.00000	2,527	23.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	7.65	Put			0.00000	109	23.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			0.00000	2,027	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			0.00000	209	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			0.00000	1,598	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			0.00000	380	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			0.00000	1,279	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			0.00000	661	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			0.00000	853	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			0.00000	1,434	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			0.00000	707	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			0.00000	1,889	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			0.00000	594	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			0.00000	2,376	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.96700		10.98340		28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,352.00000	1,339	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,368.00000	1,372	28.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,334.00000	1,322	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,401.00000	1,405	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,301.00000	1,289	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,468.00000	1,472	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,222.00000	1,210	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,639.00000	1,643	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,253.00000	1,242	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,570.00000	1,575	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,555.00000	1,542	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,022.00000	1,025	27.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			985.00000	974	30.71	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,301.00000	2,307	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,822.00000	1,809	25.77	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			689.00000	692	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,210.00000	1,198	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,666.00000	1,671	29.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,873.00000	1,859	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			640.00000	642	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,774.00000	1,760	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			740.00000	743	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,727.00000	1,713	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			793.00000	796	26.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,681.00000	1,668	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			848.00000	851	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,638.00000	1,624	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			904.00000	907	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,596.00000	1,583	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			962.00000	966	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			931.00000	921	31.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,497.00000	2,504	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,007.00000	1,993	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			524.00000	526	24.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,318.00000	1,306	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,434.00000	1,439	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,285.00000	1,273	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,502.00000	1,506	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,192.00000	1,180	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,708.00000	1,713	29.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,163.00000	1,151	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,779.00000	1,784	29.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			713.00000	704	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,429.00000	3,437	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,094.00000	2,079	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			460.00000	462	24.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,405.00000	1,392	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,271.00000	1,275	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,369.00000	1,357	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,335.00000	1,340	28.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,269.00000	1,257	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,536.00000	1,540	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,238.00000	1,226	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,604.00000	1,609	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,207.00000	1,195	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,673.00000	1,678	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			745.00000	736	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,312.00000	3,319	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,154.00000	2,139	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			420.00000	422	24.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,442.00000	1,429	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,208.00000	1,212	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,405.00000	1,392	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,271.00000	1,275	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,238.00000	1,226	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,604.00000	1,609	29.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			768.00000	759	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,234.00000	3,242	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			0.00000	2,169	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			0.00000	402	24.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			0.00000	1,448	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			0.00000	1,181	27.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			0.00000	1,410	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			0.00000	1,243	28.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			0.00000	1,374	28.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			0.00000	1,307	28.20	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 15/03/2010 Currency Future	11.10	Call			0.00000	1,306	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			0.00000	1,439	28.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			0.00000	770	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			0.00000	3,203	32.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			13.89590		13.84490		24.44	13,895.90	1	13,638.00
£ / R On 16/03/2009 Currency Future	13.85	Call			0.00000	628	24.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			0.00000	582	24.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			590.00000	608	24.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			645.00000	612	24.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			522.00000	537	25.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			777.00000	741	25.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			372.00000	383	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,077.00000	1,037	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			357.00000	367	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			1,112.00000	1,071	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			262.00000	269	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			1,367.00000	1,323	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			189.00000	193	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,644.00000	1,597	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			133.00000	136	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,938.00000	1,890	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			108.00000	111	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,114.00000	2,065	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			140.00000	143	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,895.00000	1,848	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			180.00000	184	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,685.00000	1,638	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			171.00000	175	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,726.00000	1,679	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			180.00000	184	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,685.00000	1,638	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			155.00000	159	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,810.00000	1,763	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			189.00000	193	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,644.00000	1,597	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			148.00000	151	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,853.00000	1,805	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			88.00000	89	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,293.00000	2,243	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			127.00000	129	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,982.00000	1,934	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			140.00000	143	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,895.00000	1,848	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			114.00000	117	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.80	Put			2,069.00000	2,021	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			75.00000	76	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,430.00000	2,380	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			79.00000	80	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,384.00000	2,334	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			103.00000	105	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,158.00000	2,109	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			88.00000	89	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			2,293.00000	2,243	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			67.00000	68	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,522.00000	2,472	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			60.00000	61	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,615.00000	2,565	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			60.00000	61	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,615.00000	2,565	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			98.00000	100	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			2,203.00000	2,154	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			53.00000	54	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,708.00000	2,658	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			35.00000	36	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			3,041.00000	2,990	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			40.00000	40	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,945.00000	2,894	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			23.00000	23	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,378.00000	3,327	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			16.00000	16	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,671.00000	3,620	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			8.00000	8	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			4,213.00000	4,162	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	3	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,809.00000	4,757	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			3.00000	3	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,958.00000	4,907	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			4.00000	4	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,659.00000	4,608	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			9.00000	9	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			4,114.00000	4,063	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			5.00000	4	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,610.00000	4,559	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			31.00000	32	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			3,137.00000	3,086	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			83.00000	85	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,338.00000	2,289	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			48.00000	48	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,803.00000	2,752	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.00	Call			93.00000	94	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,248.00000	2,198	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			171.00000	175	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,726.00000	1,679	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			208.00000	213	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,563.00000	1,517	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			163.00000	167	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,768.00000	1,721	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			218.00000	223	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,523.00000	1,477	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			239.00000	245	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,444.00000	1,399	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			250.00000	257	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,405.00000	1,361	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			327.00000	336	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			1,182.00000	1,140	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			300.00000	308	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,255.00000	1,212	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			274.00000	281	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,329.00000	1,285	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			228.00000	234	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,483.00000	1,438	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			300.00000	308	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			1,255.00000	1,212	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			274.00000	281	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			1,329.00000	1,285	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			342.00000	351	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,147.00000	1,105	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			313.00000	322	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			1,218.00000	1,176	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			287.00000	294	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,292.00000	1,248	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			198.00000	203	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,603.00000	1,557	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			114.00000	117	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			2,069.00000	2,021	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			103.00000	105	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,158.00000	2,109	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			239.00000	245	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,444.00000	1,399	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			218.00000	223	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,523.00000	1,477	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			148.00000	151	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,853.00000	1,805	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			120.00000	123	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Put			2,025.00000	1,977	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			108.00000	111	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,114.00000	2,065	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			133.00000	136	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,938.00000	1,890	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			75.00000	76	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,430.00000	2,380	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			67.00000	68	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,522.00000	2,472	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			42.00000	43	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,897.00000	2,847	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			93.00000	94	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			2,248.00000	2,198	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			83.00000	85	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			2,338.00000	2,289	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			48.00000	48	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,803.00000	2,752	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			38.00000	38	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,993.00000	2,942	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			71.00000	72	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,476.00000	2,426	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			63.00000	64	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,568.00000	2,518	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			56.00000	57	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,661.00000	2,611	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			50.00000	51	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,755.00000	2,705	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			45.00000	45	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,850.00000	2,799	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			103.00000	105	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			2,158.00000	2,109	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			28.00000	28	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			3,233.00000	3,182	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			25.00000	25	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			3,330.00000	3,279	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			22.00000	22	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,427.00000	3,376	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			19.00000	19	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,524.00000	3,473	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			7.00000	7	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,312.00000	4,261	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			6.00000	6	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			4,411.00000	4,360	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			5.00000	5	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,510.00000	4,459	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.55	Call			4.00000	4	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,709.00000	4,658	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			3.00000	3	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,809.00000	4,757	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			3.00000	3	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,908.00000	4,857	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			3.00000	3	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			5,008.00000	4,957	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			15.00000	15	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,720.00000	3,669	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			13.00000	13	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,818.00000	3,767	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			12.00000	12	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,917.00000	3,866	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			10.00000	10	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			4,015.00000	3,964	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			13.00000	13	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,818.00000	3,767	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			10.00000	10	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			4,015.00000	3,964	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			7.00000	7	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			4,312.00000	4,261	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			5.00000	5	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,510.00000	4,459	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			7.00000	7	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			4,262.00000	4,211	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			6.00000	6	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,361.00000	4,310	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			6.00000	6	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,461.00000	4,410	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			5.00000	5	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,560.00000	4,509	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			4.00000	4	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,759.00000	4,708	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			3.00000	3	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,858.00000	4,807	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			2.00000	2	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			5,058.00000	5,006	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			5.00000	4	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,610.00000	4,559	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			3.00000	3	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			5,008.00000	4,957	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	2	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,107.00000	5,056	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	2	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Put			5,207.00000	5,156	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			2.00000	2	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			5,307.00000	5,256	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			1.00000	1	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,407.00000	5,356	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			4.00000	4	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,709.00000	4,658	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			2.00000	2	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			5,107.00000	5,056	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			2.00000	2	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			5,207.00000	5,156	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			14.00000	14	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,769.00000	3,718	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			12.00000	12	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,867.00000	3,816	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			11.00000	11	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,966.00000	3,915	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			10.00000	9	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			4,065.00000	4,014	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			8.00000	8	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			4,163.00000	4,112	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			26.00000	26	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,281.00000	3,231	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			21.00000	21	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,476.00000	3,425	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			18.00000	18	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,573.00000	3,522	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			38.00000	38	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,993.00000	2,942	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			33.00000	34	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,089.00000	3,038	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			30.00000	30	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			3,185.00000	3,134	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			26.00000	26	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			3,281.00000	3,231	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			14.00000	14	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,769.00000	3,718	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			63.00000	64	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,568.00000	2,518	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			35.00000	36	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			3,041.00000	2,990	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			33.00000	34	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			3,089.00000	3,038	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			120.00000	123	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			2,025.00000	1,977	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Call			108.00000	111	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			2,114.00000	2,065	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			50.00000	51	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,755.00000	2,705	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			228.00000	234	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,483.00000	1,438	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			79.00000	80	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			2,384.00000	2,334	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			287.00000	294	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			1,292.00000	1,248	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			372.00000	383	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			1,077.00000	1,037	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			342.00000	351	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			1,147.00000	1,105	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			506.00000	521	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			811.00000	775	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			477.00000	490	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			882.00000	844	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			440.00000	452	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			945.00000	906	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			405.00000	416	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			1,010.00000	970	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			491.00000	505	25.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			846.00000	809	25.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			458.00000	471	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			913.00000	875	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			422.00000	434	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			977.00000	938	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			388.00000	399	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			1,043.00000	1,003	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			669.00000	690	23.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			524.00000	494	23.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			629.00000	648	24.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			584.00000	552	24.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			555.00000	571	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			710.00000	675	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			759.00000	783	23.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			414.00000	387	23.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			712.00000	734	23.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			467.00000	438	23.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			629.00000	648	24.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			584.00000	552	24.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			458.00000	471	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			913.00000	875	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			0.00000	809	22.87	0.00	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	13.45	Put		0.00000	363	22.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		0.00000	758	23.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		0.00000	412	23.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		0.00000	711	23.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		0.00000	465	23.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		0.00000	669	24.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		0.00000	523	24.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		0.00000	589	24.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		0.00000	643	24.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		0.00000	554	25.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		0.00000	708	25.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.16050	14.09940		24.73	0.00	0	88.00
£ / R On 12/06/2009 Currency Future	14.10	Call		0.00000	956	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		0.00000	895	24.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		910.00000	936	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		960.00000	926	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call		839.00000	864	25.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put		1,090.00000	1,053	25.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		660.00000	679	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,410.00000	1,369	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		546.00000	563	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,647.00000	1,602	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		449.00000	463	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,899.00000	1,852	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		366.00000	378	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		2,167.00000	2,118	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		316.00000	326	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		2,366.00000	2,315	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		377.00000	389	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		2,128.00000	2,079	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		424.00000	437	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,974.00000	1,927	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		412.00000	425	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		2,012.00000	1,964	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		436.00000	450	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,937.00000	1,889	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		400.00000	413	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		2,051.00000	2,002	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		436.00000	450	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,937.00000	1,889	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		280.00000	289	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,530.00000	2,478	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		345.00000	356	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		2,246.00000	2,196	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		325.00000	336	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.10	Put			2,326.00000	2,275	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			255.00000	263	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,655.00000	2,603	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			609.00000	627	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,509.00000	1,467	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			306.00000	316	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,407.00000	2,356	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			271.00000	280	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,572.00000	2,519	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			239.00000	247	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,740.00000	2,687	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			225.00000	232	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,825.00000	2,772	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			218.00000	225	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,868.00000	2,815	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			263.00000	271	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,613.00000	2,561	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			297.00000	307	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,448.00000	2,396	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			211.00000	218	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,912.00000	2,857	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			168.00000	174	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,219.00000	3,163	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			180.00000	186	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,130.00000	3,075	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			134.00000	138	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,534.00000	3,478	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			109.00000	113	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,810.00000	3,752	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			72.00000	74	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,373.00000	4,314	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			47.00000	48	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,947.00000	4,888	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			42.00000	43	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,092.00000	5,033	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			54.00000	56	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,755.00000	4,695	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			75.00000	77	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,325.00000	4,266	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			80.00000	83	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,231.00000	4,172	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			56.00000	58	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,707.00000	4,647	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			158.00000	163	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,308.00000	3,252	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.30	Call			288.00000	298	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,489.00000	2,437	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			475.00000	490	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,826.00000	1,779	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			389.00000	401	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,089.00000	2,040	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			502.00000	518	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,753.00000	1,708	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			531.00000	548	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,682.00000	1,637	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			677.00000	697	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,378.00000	1,337	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			642.00000	662	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,443.00000	1,401	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			577.00000	594	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,577.00000	1,534	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			517.00000	533	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,717.00000	1,672	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			489.00000	504	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,789.00000	1,743	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			462.00000	476	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,862.00000	1,816	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			677.00000	697	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,378.00000	1,337	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			642.00000	662	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,443.00000	1,401	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			517.00000	533	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,717.00000	1,672	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			489.00000	504	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,789.00000	1,743	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			593.00000	611	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,543.00000	1,500	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			561.00000	578	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,612.00000	1,568	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			449.00000	463	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,899.00000	1,852	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			389.00000	401	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			2,089.00000	2,040	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			366.00000	378	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,167.00000	2,118	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			625.00000	644	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,476.00000	1,434	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			593.00000	611	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,543.00000	1,500	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			561.00000	578	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.15	Put			1,612.00000	1,568	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			424.00000	437	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,974.00000	1,927	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			306.00000	316	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,407.00000	2,356	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			366.00000	378	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			2,167.00000	2,118	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			325.00000	336	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,326.00000	2,275	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			356.00000	367	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			2,206.00000	2,157	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			335.00000	346	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,286.00000	2,236	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			271.00000	280	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,572.00000	2,519	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			345.00000	356	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,246.00000	2,196	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			288.00000	298	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,489.00000	2,437	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			239.00000	247	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,740.00000	2,687	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			211.00000	218	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,912.00000	2,857	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			225.00000	232	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,825.00000	2,772	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			198.00000	205	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,999.00000	2,944	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			186.00000	192	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			3,086.00000	3,031	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			198.00000	205	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,999.00000	2,944	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			174.00000	180	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,175.00000	3,119	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			247.00000	255	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,698.00000	2,645	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			232.00000	240	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,783.00000	2,729	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			204.00000	211	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,955.00000	2,901	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			192.00000	198	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			3,042.00000	2,988	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			316.00000	326	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,366.00000	2,315	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			280.00000	289	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,530.00000	2,478	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.85	Call			204.00000	211	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,955.00000	2,901	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			148.00000	153	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,398.00000	3,342	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			138.00000	143	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,489.00000	3,432	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			129.00000	134	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,580.00000	3,523	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			121.00000	125	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,671.00000	3,614	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			69.00000	72	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,420.00000	4,361	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			65.00000	67	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,515.00000	4,456	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			60.00000	62	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,611.00000	4,552	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			52.00000	54	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,803.00000	4,743	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			48.00000	50	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,899.00000	4,840	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			45.00000	47	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,996.00000	4,936	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			105.00000	109	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,856.00000	3,798	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			98.00000	102	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,949.00000	3,891	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			92.00000	95	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			4,042.00000	3,984	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			86.00000	89	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,136.00000	4,078	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			98.00000	102	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,949.00000	3,891	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			86.00000	89	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,136.00000	4,078	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			69.00000	72	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,420.00000	4,361	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			60.00000	62	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,611.00000	4,552	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			67.00000	69	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,468.00000	4,409	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			62.00000	64	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,563.00000	4,504	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			58.00000	60	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,659.00000	4,599	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			50.00000	52	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.90	Put			4,851.00000	4,791	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			43.00000	45	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			5,044.00000	4,984	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			40.00000	42	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,141.00000	5,081	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			52.00000	54	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,803.00000	4,743	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			45.00000	47	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,996.00000	4,936	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			39.00000	40	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,189.00000	5,130	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			36.00000	37	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,287.00000	5,227	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			34.00000	35	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,384.00000	5,324	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			31.00000	32	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,482.00000	5,422	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			50.00000	52	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,851.00000	4,791	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			37.00000	39	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,238.00000	5,178	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			35.00000	36	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,335.00000	5,275	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			143.00000	148	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,443.00000	3,387	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			125.00000	129	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,626.00000	3,569	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			117.00000	121	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,717.00000	3,660	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			102.00000	105	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,902.00000	3,845	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			95.00000	98	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,996.00000	3,938	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			89.00000	92	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			4,089.00000	4,031	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			83.00000	86	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,183.00000	4,125	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			174.00000	180	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,175.00000	3,119	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			163.00000	168	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,264.00000	3,208	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			153.00000	158	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,353.00000	3,297	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			143.00000	148	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,443.00000	3,387	25.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.90	Call			102.00000	105	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,902.00000	3,845	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			232.00000	240	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,783.00000	2,729	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			168.00000	174	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,219.00000	3,163	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			180.00000	186	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			3,130.00000	3,075	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			148.00000	153	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,398.00000	3,342	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			129.00000	134	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,580.00000	3,523	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			263.00000	271	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,613.00000	2,561	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			502.00000	518	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,753.00000	1,708	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			377.00000	389	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			2,128.00000	2,079	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			823.00000	847	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			1,123.00000	1,086	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			791.00000	814	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			1,191.00000	1,153	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			751.00000	773	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			1,252.00000	1,213	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			714.00000	735	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,314.00000	1,274	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			577.00000	594	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,577.00000	1,534	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			806.00000	830	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			1,157.00000	1,119	25.57	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			771.00000	793	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,222.00000	1,183	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			732.00000	754	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,283.00000	1,243	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			695.00000	716	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,346.00000	1,305	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			987.00000	1,016	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			837.00000	805	24.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			948.00000	975	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			898.00000	865	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			873.00000	899	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			1,024.00000	988	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,067.00000	1,098	23.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			718.00000	688	23.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,026.00000	1,056	24.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.85	Put			777.00000	746	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			948.00000	975	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			898.00000	865	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			771.00000	793	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			1,222.00000	1,183	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	1,120	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			0.00000	660	23.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			0.00000	1,077	23.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			0.00000	716	23.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			0.00000	1,036	24.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			0.00000	776	24.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			0.00000	996	24.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			0.00000	835	24.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	917	24.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			0.00000	957	24.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			0.00000	881	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			0.00000	1,020	25.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.39900		14.33410		24.90	0.00	0	3.00
£ / R On 14/09/2009 Currency Future	14.35	Call			0.00000	1,216	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			0.00000	1,167	24.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,167.00000	1,197	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,233.00000	1,198	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,097.00000	1,125	25.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,363.00000	1,326	25.35	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			932.00000	957	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,648.00000	1,608	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			913.00000	938	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,679.00000	1,639	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			686.00000	706	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			2,152.00000	2,107	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,080.00000	1,108	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,396.00000	1,359	25.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,048.00000	1,075	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,464.00000	1,426	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,008.00000	1,034	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,524.00000	1,485	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			969.00000	995	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,585.00000	1,546	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			895.00000	920	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,711.00000	1,671	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			860.00000	884	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,776.00000	1,735	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			826.00000	849	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,842.00000	1,800	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			793.00000	815	25.62	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 14/09/2009 Currency Future	15.45	Put			1,909.00000	1,866	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,064.00000	1,091	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,430.00000	1,392	25.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,028.00000	1,055	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,494.00000	1,456	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			988.00000	1,015	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,554.00000	1,516	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			950.00000	976	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,616.00000	1,577	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			878.00000	901	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,744.00000	1,702	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			843.00000	866	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,809.00000	1,767	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			810.00000	832	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,875.00000	1,833	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			777.00000	799	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,943.00000	1,900	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,243.00000	1,275	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			1,109.00000	1,076	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,204.00000	1,235	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,170.00000	1,136	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,131.00000	1,160	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,297.00000	1,261	25.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,322.00000	1,356	24.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			988.00000	957	24.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,283.00000	1,316	24.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			1,049.00000	1,017	24.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,204.00000	1,235	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			1,170.00000	1,136	24.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,028.00000	1,055	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,494.00000	1,456	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			0.00000	1,375	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			0.00000	926	24.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			0.00000	1,337	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			0.00000	988	24.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			0.00000	1,296	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			0.00000	1,047	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			0.00000	1,255	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			0.00000	1,106	24.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			0.00000	1,179	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			0.00000	1,230	25.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			0.00000	1,143	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			0.00000	1,294	25.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.30790		13.45490		26.44	133,079.00	10	4,569.00

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	13.45	Call			645.00000	562	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			640.00000	704	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			608.00000	529	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			703.00000	771	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			541.00000	468	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			836.00000	910	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			526.00000	454	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			871.00000	946	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			511.00000	441	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			906.00000	983	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			377.00000	322	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,322.00000	1,414	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			367.00000	313	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,363.00000	1,455	30.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			432.00000	370	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,127.00000	1,212	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			497.00000	428	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			942.00000	1,020	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			591.00000	513	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			736.00000	805	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			626.00000	545	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			672.00000	737	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			665.00000	581	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			610.00000	673	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			686.00000	600	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			581.00000	642	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			730.00000	640	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			525.00000	582	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			708.00000	619	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			553.00000	611	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			591.00000	513	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			736.00000	805	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			825.00000	728	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			420.00000	470	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			800.00000	705	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			445.00000	497	25.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			574.00000	497	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			769.00000	839	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			752.00000	661	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			498.00000	553	25.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			905.00000	802	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			350.00000	394	24.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			877.00000	776	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			372.00000	418	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			432.00000	370	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.15	Put			1,127.00000	1,212	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			349.00000	296	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,444.00000	1,539	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			292.00000	247	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,737.00000	1,839	32.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			457.00000	392	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,052.00000	1,134	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			470.00000	404	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,015.00000	1,096	28.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,381.00000	1,255	23.10	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			126.00000	147	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,021.00000	911	23.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			266.00000	303	23.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			933.00000	828	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			328.00000	370	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,156.00000	1,039	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			201.00000	231	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,461.00000	1,332	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			106.00000	124	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,461.00000	1,332	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			106.00000	124	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,502.00000	1,372	22.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			97.00000	114	22.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,421.00000	1,293	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			116.00000	135	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,266.00000	1,144	23.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			161.00000	186	23.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,303.00000	1,180	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			149.00000	172	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,192.00000	1,073	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			187.00000	215	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,628.00000	1,495	22.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			74.00000	87	22.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,342.00000	1,217	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			137.00000	159	23.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,544.00000	1,412	22.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			89.00000	104	22.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,003.00000	1,865	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			49.00000	57	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,908.00000	1,770	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			53.00000	62	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,813.00000	1,676	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			58.00000	68	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,719.00000	1,583	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			64.00000	75	22.85	0.00	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	12.30	Call			1,303.00000	1,180	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			149.00000	172	23.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,956.00000	1,817	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			51.00000	60	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,860.00000	1,723	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			56.00000	65	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,766.00000	1,630	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			61.00000	72	23.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,672.00000	1,537	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			67.00000	79	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,586.00000	1,453	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			81.00000	95	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,502.00000	1,372	22.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			97.00000	114	22.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,719.00000	1,583	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			64.00000	75	22.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,228.00000	1,108	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			173.00000	200	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,421.00000	1,293	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			116.00000	135	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,121.00000	1,005	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			216.00000	247	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,052.00000	940	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			248.00000	282	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,121.00000	1,005	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			216.00000	247	23.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,052.00000	940	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			248.00000	282	23.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			991.00000	882	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			286.00000	325	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,086.00000	972	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			231.00000	265	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,860.00000	1,723	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			56.00000	65	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,672.00000	1,537	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			67.00000	79	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,266.00000	1,144	23.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			161.00000	186	23.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,086.00000	972	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			231.00000	265	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			961.00000	855	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			306.00000	347	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			511.00000	441	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			906.00000	983	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			444.00000	381	28.98	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	14.10	Put			1,089.00000	1,173	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			851.00000	752	24.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			396.00000	444	24.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			961.00000	855	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			306.00000	347	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			557.00000	482	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			802.00000	875	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			398.00000	340	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,243.00000	1,332	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			608.00000	529	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			703.00000	771	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,051.00000	1,912	24.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			46.00000	54	24.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			278.00000	235	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,823.00000	1,927	32.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			206.00000	172	34.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,351.00000	2,464	34.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			155.00000	128	36.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,900.00000	3,020	36.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			113.00000	93	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,458.00000	3,585	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			933.00000	828	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			328.00000	370	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			331.00000	281	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,526.00000	1,623	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			245.00000	206	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,040.00000	2,148	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			183.00000	152	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,578.00000	2,694	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			138.00000	114	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,133.00000	3,256	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			196.00000	164	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,441.00000	2,556	34.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			135.00000	111	36.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,180.00000	3,303	36.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			78.00000	63	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,924.00000	4,055	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			43.00000	33	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,688.00000	4,825	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,147.00000	2,007	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			42.00000	50	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			233.00000	195	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,128.00000	2,237	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			158.00000	131	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,853.00000	2,973	35.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.95	Call			101.00000	83	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,597.00000	3,725	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			56.00000	44	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,351.00000	4,486	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,535.00000	2,393	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			30.00000	35	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			285.00000	241	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,780.00000	1,883	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			192.00000	160	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,487.00000	2,602	34.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			132.00000	108	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,227.00000	3,351	37.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			76.00000	61	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,971.00000	4,103	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,878.00000	2,734	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			23.00000	26	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,099.00000	1,960	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			44.00000	52	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			340.00000	289	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,485.00000	1,581	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			227.00000	190	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,172.00000	2,282	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			98.00000	80	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,643.00000	3,772	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,319.00000	3,174	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			14.00000	16	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,564.00000	3,418	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			9.00000	10	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,780.00000	2,636	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			25.00000	28	28.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			323.00000	274	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,568.00000	1,666	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			216.00000	181	34.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,261.00000	2,373	34.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			148.00000	122	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,993.00000	3,114	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,662.00000	3,516	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			7.00000	8	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,878.00000	2,734	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			23.00000	26	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			340.00000	289	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,485.00000	1,581	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,613.00000	3,467	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			8.00000	9	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,829.00000	2,685	29.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.65	Put			24.00000	27	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			222.00000	186	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,217.00000	2,328	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			151.00000	125	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,946.00000	3,067	36.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,761.00000	3,614	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			6.00000	6	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,976.00000	2,832	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			21.00000	24	29.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,196.00000	2,055	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			41.00000	47	25.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			358.00000	305	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,403.00000	1,497	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			239.00000	201	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,084.00000	2,193	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			162.00000	134	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,807.00000	2,926	35.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,368.00000	3,223	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			13.00000	15	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,584.00000	2,441	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			29.00000	33	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			444.00000	381	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,089.00000	1,173	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,271.00000	3,126	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			16.00000	18	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,486.00000	2,344	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			31.00000	36	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			420.00000	360	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,166.00000	1,252	29.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			187.00000	156	34.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,532.00000	2,648	34.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			129.00000	106	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,274.00000	3,398	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,173.00000	3,028	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			18.00000	20	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,389.00000	2,247	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			34.00000	40	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			398.00000	340	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,243.00000	1,332	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			264.00000	223	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,910.00000	2,015	32.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			178.00000	148	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,624.00000	2,741	35.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			122.00000	100	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,367.00000	3,492	37.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Call			3,466.00000	3,320	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			11.00000	12	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,682.00000	2,539	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			27.00000	31	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,228.00000	1,108	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			173.00000	200	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			307.00000	260	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,652.00000	1,752	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			141.00000	116	36.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,086.00000	3,208	36.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,124.00000	2,979	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			19.00000	21	30.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,341.00000	2,199	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			36.00000	41	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			388.00000	331	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,283.00000	1,373	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			258.00000	217	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,953.00000	2,059	32.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			174.00000	145	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,669.00000	2,787	35.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			117.00000	96	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,412.00000	3,538	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,025.00000	2,881	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			20.00000	23	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,244.00000	2,103	25.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			39.00000	45	25.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			166.00000	138	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,761.00000	2,880	35.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			109.00000	89	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,504.00000	3,631	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,074.00000	2,930	30.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			20.00000	22	30.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,292.00000	2,151	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			37.00000	43	26.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			251.00000	211	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,996.00000	2,103	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			170.00000	141	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,715.00000	2,833	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,368.00000	3,223	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			13.00000	15	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,417.00000	3,271	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			12.00000	13	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,633.00000	2,490	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			28.00000	32	27.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			299.00000	253	31.84	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	14.85	Put			1,694.00000	1,795	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			201.00000	168	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,396.00000	2,510	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,222.00000	3,077	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			17.00000	20	31.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,438.00000	2,296	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			33.00000	38	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			409.00000	350	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,204.00000	1,292	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			271.00000	229	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,867.00000	1,971	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			183.00000	152	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,578.00000	2,694	35.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			126.00000	104	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,321.00000	3,446	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			91.00000	74	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,736.00000	3,866	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,584.00000	2,441	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			29.00000	33	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			708.00000	619	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			553.00000	611	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			574.00000	497	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			769.00000	839	27.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			109.00000	89	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,504.00000	3,631	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			60.00000	48	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,255.00000	4,390	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			63.00000	50	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,208.00000	4,342	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,829.00000	2,685	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			24.00000	27	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,051.00000	1,912	24.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			46.00000	54	24.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			825.00000	728	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			420.00000	470	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			222.00000	186	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,217.00000	2,328	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			94.00000	77	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,689.00000	3,819	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,927.00000	2,783	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			22.00000	25	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,147.00000	2,007	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			42.00000	50	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			233.00000	195	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,128.00000	2,237	33.55	0.00	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	16.15	Call		158.00000	131	35.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,853.00000	2,973	35.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.53860	13.68520		26.65	135,386.00	10	2,595.00
€ / R On 12/06/2009 Currency Future	13.70	Call		964.00000	882	26.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		979.00000	1,043	26.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call		928.00000	847	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put		1,042.00000	1,109	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call		876.00000	799	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put		1,141.00000	1,210	27.26	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call		859.00000	784	27.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		1,174.00000	1,245	27.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		828.00000	754	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,243.00000	1,316	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		630.00000	568	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,594.00000	1,680	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		614.00000	553	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,628.00000	1,715	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		732.00000	664	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,397.00000	1,476	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		808.00000	735	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,273.00000	1,347	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		910.00000	831	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		1,075.00000	1,142	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		964.00000	882	26.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		979.00000	1,043	26.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,003.00000	918	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		918.00000	980	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,023.00000	937	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		888.00000	948	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		983.00000	900	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		948.00000	1,011	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		1,062.00000	974	26.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		827.00000	886	26.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,023.00000	937	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		888.00000	948	26.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,043.00000	956	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		858.00000	918	26.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,122.00000	1,031	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		737.00000	792	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,122.00000	1,031	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		737.00000	792	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		1,102.00000	1,011	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		766.00000	823	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		1,082.00000	992	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		797.00000	854	25.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			928.00000	847	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,042.00000	1,109	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,082.00000	992	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			797.00000	854	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,204.00000	1,109	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			669.00000	720	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,149.00000	1,056	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			714.00000	768	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,003.00000	918	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			918.00000	980	26.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			828.00000	754	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,243.00000	1,316	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			679.00000	615	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,494.00000	1,576	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			553.00000	497	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,768.00000	1,858	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			471.00000	421	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,986.00000	2,083	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			751.00000	682	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,366.00000	1,443	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			789.00000	717	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,303.00000	1,379	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,349.00000	1,248	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			564.00000	609	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,232.00000	1,136	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			647.00000	697	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,442.00000	1,337	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			507.00000	548	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,742.00000	1,627	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			357.00000	389	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,707.00000	1,593	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			372.00000	405	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,778.00000	1,662	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			343.00000	373	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,707.00000	1,593	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			372.00000	405	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,571.00000	1,462	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			436.00000	473	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,604.00000	1,494	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			419.00000	455	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,506.00000	1,398	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			470.00000	510	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,924.00000	1,804	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			289.00000	315	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,638.00000	1,527	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.45	Put			403.00000	438	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,814.00000	1,697	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			328.00000	358	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,887.00000	1,768	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			301.00000	329	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,850.00000	1,732	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			315.00000	344	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,194.00000	2,068	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			209.00000	229	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,115.00000	1,991	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			230.00000	252	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,037.00000	1,915	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			252.00000	276	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,961.00000	1,840	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			276.00000	302	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,673.00000	1,560	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			387.00000	421	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,154.00000	2,029	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			219.00000	241	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,076.00000	1,952	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			241.00000	264	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,999.00000	1,877	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			264.00000	289	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,571.00000	1,462	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			436.00000	473	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,887.00000	1,768	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			301.00000	329	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,538.00000	1,430	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			453.00000	491	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,473.00000	1,367	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			488.00000	529	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,924.00000	1,804	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			289.00000	315	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,850.00000	1,732	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			315.00000	344	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,380.00000	1,277	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			545.00000	589	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,234.00000	2,107	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			199.00000	219	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,076.00000	1,952	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			241.00000	264	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,506.00000	1,398	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			470.00000	510	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,319.00000	1,219	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			584.00000	631	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.05	Call			1,261.00000	1,163	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			626.00000	674	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,380.00000	1,277	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			545.00000	589	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,538.00000	1,430	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			453.00000	491	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,411.00000	1,307	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			525.00000	568	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,742.00000	1,627	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			357.00000	389	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,673.00000	1,560	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			387.00000	421	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,411.00000	1,307	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			525.00000	568	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,349.00000	1,248	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			564.00000	609	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,290.00000	1,191	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			605.00000	652	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,261.00000	1,163	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			626.00000	674	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			946.00000	864	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,010.00000	1,076	26.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,176.00000	1,082	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			691.00000	744	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			893.00000	815	27.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,107.00000	1,176	27.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			769.00000	699	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,334.00000	1,411	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			697.00000	631	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,462.00000	1,542	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			662.00000	599	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,527.00000	1,610	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			598.00000	539	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,663.00000	1,750	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			568.00000	510	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,733.00000	1,822	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			539.00000	483	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,804.00000	1,895	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			511.00000	458	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,876.00000	1,969	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			714.00000	647	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,429.00000	1,509	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			646.00000	583	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,561.00000	1,645	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			751.00000	682	27.63	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 12/06/2009 Currency Future	14.30	Put			1,366.00000	1,443	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			714.00000	647	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,429.00000	1,509	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			646.00000	583	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,561.00000	1,645	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			583.00000	524	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,698.00000	1,786	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			525.00000	470	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,839.00000	1,932	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			497.00000	445	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,912.00000	2,007	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			447.00000	398	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,061.00000	2,160	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			423.00000	376	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,138.00000	2,238	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			400.00000	356	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,215.00000	2,317	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			379.00000	336	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,293.00000	2,397	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			583.00000	524	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,698.00000	1,786	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			553.00000	497	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,768.00000	1,858	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			447.00000	398	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,061.00000	2,160	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			843.00000	769	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,208.00000	1,280	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,232.00000	1,136	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			647.00000	697	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			893.00000	815	27.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,107.00000	1,176	27.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			843.00000	769	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,208.00000	1,280	27.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			808.00000	735	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,273.00000	1,347	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			983.00000	900	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			948.00000	1,011	26.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,204.00000	1,109	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			669.00000	720	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			789.00000	717	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,303.00000	1,379	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.74390		13.89010		26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,230.00000	1,147	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,240.00000	1,303	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,193.00000	1,112	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.00	Put			1,303.00000	1,368	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,125.00000	1,047	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,435.00000	1,504	27.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			888.00000	821	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,848.00000	1,927	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,267.00000	1,183	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,177.00000	1,239	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,159.00000	1,079	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,368.00000	1,435	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,093.00000	1,017	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,503.00000	1,573	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,053.00000	979	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,563.00000	1,635	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,014.00000	942	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,624.00000	1,698	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			977.00000	906	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,687.00000	1,762	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,348.00000	1,259	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,058.00000	1,116	26.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,307.00000	1,220	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,117.00000	1,176	26.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,267.00000	1,183	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,177.00000	1,239	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,230.00000	1,147	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,240.00000	1,303	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,093.00000	1,017	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,503.00000	1,573	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,053.00000	979	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,563.00000	1,635	27.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			0.00000	1,295	25.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			0.00000	1,051	25.79	0.00	0	0.00
ALBI On 05/02/2009 Index Future			305.06700		305.12100		0.00	0.00	0	601.00
ALBI On 07/05/2009 Index Future			313.45000		313.50600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			320.52800		320.66600		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.60300		125.61600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			129.01900		129.03000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			132.13400		132.14200		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			306.28150		306.34350		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			314.61100		314.67000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			322.20750		322.25750		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
ILBI On 05/02/2009 Index Future			337.98800		337.98800		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			347.88400		347.88400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.15700		9.14200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.12300		8.11900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.15500		7.15200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			7.94000		7.93700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.01200		8.00800		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.78600		7.78300		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.00000		7.99700		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.42500		11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.94000		10.83700		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.97600		8.91200		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.40300		7.38100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.07200		7.13100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.00200		7.98500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.54300		7.54000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.35100		7.35600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.79900		7.79100		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.60100		7.59900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.51900		7.52100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.64200		7.63700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.50900		7.50700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.44100		7.44200		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.54900		11.55700		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.47600		11.48400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.42900		11.42600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.38200		11.37400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.11000		11.09500		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
JROD On 30/06/2009 jRod				10.76300	10.74200		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future				297.99400	298.04300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				306.09700	306.14400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				313.48900	313.52600		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future				7.04800	7.03300		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,412.00000	4,389	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future				6.37400	6.36000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,881.00000	3,860	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			201.00000	198	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.65500	5.64100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,826.00000	4,809	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			582.00000	580	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,025.00000	5,008	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			532.00000	530	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				7.13400	7.13000		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			6,978.00000	6,932	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			221.00000	199	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			9,689.00000	9,655	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			60.00000	51	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			16,446.00000	16,421	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			1.00000	1	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			12,430.00000	12,403	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			14.00000	11	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			13,786.00000	13,759	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			6.00000	5	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future				6.96100	6.95700		11.95	0.00	0	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			4,679.00000	4,636	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			2,912.00000	2,893	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			2,503.00000	2,465	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,321.00000	5,307	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			12,188.00000	12,152	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			475.00000	464	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future				6.83600	6.83300		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			13,327.00000	13,309	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			7.00000	7	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				7.11600	7.11300		24.97	0.00	0	5,325.00
R186 On 05/02/2009 Bond Future	9.25	Call			23,168.00000	23,124	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			37.00000	30	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future				7.00800	7.00500		24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 07/05/2009 Bond Future	6.50	Call			5,217.00000	5,141	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			11,755.00000	11,717	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			14,921.00000	14,842	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,266.00000	3,224	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			23,139.00000	23,074	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,213.00000	1,186	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.94000		6.93800		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			25,518.00000	25,464	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,938.00000	2,909	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.38800		11.37700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			638.00000	620	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			670.00000	652	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.37100		11.42400		0.47	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			62.00000	65	0.47	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			187.00000	175	0.47	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.17200		7.16700		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			9,695.00000	9,671	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			6.95100		6.94600		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			10,420.00000	10,396	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.80100		6.79800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			10,730.00000	10,716	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			5.00000	5	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.24500		7.24100		0.00	0.00	0	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			12,214.00000	12,188	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.08500		7.08100		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			11,610.00000	11,584	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			6.98000		6.97700		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			13,385.00000	13,366	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.25200		7.24800		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			13,210.00000	13,181	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.10900		7.10600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			12,496.00000	12,474	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.01800		7.01600		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
R204 On 06/08/2009 Bond Future	9.25	Call		14,389.00000	14,375	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.18200	7.17600		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		8,130.00000	8,106	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			6.93500	6.93000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,877.00000	7,857	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		4.00000	3	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.76300	6.75800		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		9,049.00000	9,029	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		11.00000	11	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.29700	7.29400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		13,247.00000	13,225	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.17000	7.16700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		12,464.00000	12,442	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.09000	7.08800		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		14,380.00000	14,365	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.32500	7.32400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		10,211.00000	10,203	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.20800	7.20700		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		10,992.00000	10,984	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.14600	7.14400		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		14,514.00000	14,498	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			6.74400	6.74200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		21,665.00000	21,642	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			6.65700	6.65500		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		22,654.00000	22,631	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			6.60100	6.59900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		21,305.00000	21,281	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 05/02/2009 Index Future			302.41900		302.48000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			310.64300		310.70100		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			318.14500		318.19300		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.68630		6.58060		22.93	0.00	0	8,550.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			264.00000	317	22.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			283.00000	231	22.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			246.00000	296	23.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			316.00000	260	23.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			230.00000	277	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			350.00000	291	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			230.00000	277	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			350.00000	291	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			202.00000	244	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			422.00000	358	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			158.00000	191	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			578.00000	505	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			145.00000	175	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			614.00000	539	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			168.00000	203	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			537.00000	467	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			190.00000	229	25.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			459.00000	393	25.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			202.00000	244	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			422.00000	358	24.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			216.00000	260	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			385.00000	324	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			264.00000	317	22.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			283.00000	231	22.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			302.00000	362	22.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			222.00000	176	22.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			178.00000	216	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			498.00000	429	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			168.00000	203	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			537.00000	467	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			178.00000	216	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			498.00000	429	25.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			43.00000	55	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,113.00000	1,018	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			31.00000	39	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,250.00000	1,153	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			60.00000	75	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			979.00000	888	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			90.00000	111	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			809.00000	725	26.58	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	7.15	Call			120.00000	147	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			690.00000	610	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			132.00000	161	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			651.00000	574	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			324.00000	388	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			194.00000	152	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			376.00000	446	20.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			145.00000	110	20.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			437.00000	514	20.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			106.00000	78	20.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			282.00000	339	22.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			252.00000	203	22.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			405.00000	479	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			124.00000	92	20.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			282.00000	339	22.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			252.00000	203	22.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			348.00000	415	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			168.00000	129	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			324.00000	388	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			194.00000	152	21.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			145.00000	175	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			614.00000	539	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			471.00000	551	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	65	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			348.00000	415	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			168.00000	129	21.11	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			120.00000	147	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			690.00000	610	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			109.00000	134	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			729.00000	648	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			90.00000	111	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			809.00000	725	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			74.00000	91	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			893.00000	805	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			99.00000	122	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			769.00000	686	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			81.00000	101	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			851.00000	764	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			246.00000	296	23.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			316.00000	260	23.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			546.00000	633	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			66.00000	46	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			471.00000	551	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	65	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			713.00000	808	20.14	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	5.90	Put			32.00000	21	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			627.00000	718	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			47.00000	32	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			670.00000	762	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			39.00000	26	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			586.00000	675	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			56.00000	38	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			508.00000	591	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			77.00000	55	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			508.00000	591	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			77.00000	55	20.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			109.00000	134	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			729.00000	648	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			74.00000	91	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			893.00000	805	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			66.00000	83	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			936.00000	846	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			54.00000	67	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,023.00000	931	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			48.00000	61	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,068.00000	974	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			39.00000	49	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,158.00000	1,063	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			24.00000	31	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,344.00000	1,245	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			24.00000	31	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,344.00000	1,245	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			19.00000	25	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,439.00000	1,339	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			15.00000	20	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,535.00000	1,433	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			12.00000	15	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,631.00000	1,529	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			35.00000	44	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,204.00000	1,108	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			28.00000	35	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,297.00000	1,199	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			22.00000	28	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,391.00000	1,292	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			17.00000	22	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,487.00000	1,386	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			132.00000	161	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			651.00000	574	26.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.78090		6.67680		23.05	0.00	0	820.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			404.00000	458	23.33	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	6.70	Put			427.00000	377	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			386.00000	438	23.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			460.00000	407	23.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			370.00000	420	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			493.00000	439	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			370.00000	420	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			493.00000	439	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			340.00000	386	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			563.00000	505	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			283.00000	323	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			707.00000	642	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			267.00000	305	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			741.00000	675	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			300.00000	341	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			673.00000	611	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			326.00000	370	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			599.00000	539	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			340.00000	386	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			563.00000	505	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			354.00000	402	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			527.00000	471	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			354.00000	402	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			527.00000	471	24.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			326.00000	370	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			599.00000	539	24.76	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			404.00000	458	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			427.00000	377	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			441.00000	499	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			365.00000	318	22.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			300.00000	341	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			673.00000	611	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			313.00000	355	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			636.00000	575	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			267.00000	305	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			741.00000	675	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			118.00000	139	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,242.00000	1,158	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			104.00000	122	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,327.00000	1,241	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			154.00000	179	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,077.00000	998	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			198.00000	228	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			921.00000	848	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			238.00000	272	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			811.00000	742	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
ZAAD On 12/06/2009 Currency Future	7.20	Call			252.00000	289	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			775.00000	708	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			461.00000	521	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			334.00000	290	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			504.00000	569	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			277.00000	238	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			528.00000	595	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			251.00000	214	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			423.00000	479	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			396.00000	348	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			528.00000	595	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			251.00000	214	21.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			423.00000	479	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			396.00000	348	23.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			482.00000	544	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			305.00000	263	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			582.00000	653	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			205.00000	172	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			252.00000	289	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			775.00000	708	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			224.00000	257	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			847.00000	776	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			198.00000	228	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			921.00000	848	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			175.00000	202	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			998.00000	921	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			211.00000	242	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			884.00000	811	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			186.00000	215	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			959.00000	884	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			644.00000	720	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			168.00000	139	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			788.00000	871	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			111.00000	91	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			714.00000	794	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			138.00000	113	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			644.00000	720	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			168.00000	139	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			582.00000	653	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			205.00000	172	20.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			751.00000	832	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			124.00000	101	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			679.00000	757	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			152.00000	126	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			611.00000	685	20.79	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	6.25	Put		184.00000	154	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		554.00000	623	21.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		227.00000	192	21.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		679.00000	757	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		152.00000	126	20.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		164.00000	190	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,037.00000	959	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		144.00000	168	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,117.00000	1,037	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		224.00000	257	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		847.00000	776	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		135.00000	158	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,158.00000	1,077	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		135.00000	158	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,158.00000	1,077	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		118.00000	139	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,242.00000	1,158	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		104.00000	122	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,327.00000	1,241	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		90.00000	107	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,413.00000	1,326	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		79.00000	93	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,502.00000	1,412	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		68.00000	81	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,591.00000	1,500	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		59.00000	70	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,682.00000	1,590	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		68.00000	81	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,591.00000	1,500	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		164.00000	190	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,037.00000	959	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		504.00000	569	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		277.00000	238	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		0.00000	521	22.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		0.00000	290	22.40	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.86400	6.75560		23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		529.00000	588	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		524.00000	474	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		494.00000	549	23.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		589.00000	535	23.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		478.00000	531	23.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		622.00000	567	23.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		419.00000	467	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		764.00000	703	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		626.00000	693	22.03	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	6.50	Put		371.00000	329	22.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		586.00000	650	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		431.00000	386	22.62	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		548.00000	608	23.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		493.00000	444	23.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		511.00000	568	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		556.00000	504	23.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		447.00000	498	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		692.00000	634	24.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		419.00000	467	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		764.00000	703	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		389.00000	434	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		833.00000	770	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		356.00000	398	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		900.00000	834	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		648.00000	717	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		343.00000	303	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		606.00000	671	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		400.00000	357	22.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		568.00000	630	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		462.00000	416	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		462.00000	514	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		657.00000	600	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		433.00000	482	24.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		727.00000	668	24.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		406.00000	453	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		801.00000	739	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		372.00000	416	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		866.00000	802	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		697.00000	769	21.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		291.00000	255	21.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		648.00000	717	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		343.00000	303	21.75	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		568.00000	630	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		462.00000	416	22.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		462.00000	514	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		657.00000	600	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		406.00000	453	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		801.00000	739	25.07	0.00	0	0.00

Total for Derivatives:

1,954,194.30

195

346,047.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								1,954,194.30	195	346,047.00
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