

# Daily MTM Report

Daily summary for 19/02/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			16.98300		16.98300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.83000		6.80500			0.00	0	0.00
R157 On 15/09/2015 Bond			8.06500		8.16500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.40000		8.59500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.09800		10.09700			0.00	0	0.00
R201 On 21/12/2014 Bond			8.04500		8.12500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.46000		8.55500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.49000		8.61000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.97000		8.07000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.52500		8.66000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.54900		8.69800			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond			8.19500	8.40000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.05620	10.30890		28.54	79,443,980.00	7,900	178,007.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		347.00000	217	30.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		338.00000	461	30.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		327.00000	204	30.98	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		368.00000	497	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		439.00000	283	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		230.00000	327	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		413.00000	265	29.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		255.00000	359	29.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		390.00000	248	29.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		281.00000	392	29.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		244.00000	145	32.72	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		535.00000	689	32.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		526.00000	346	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		167.00000	240	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		664.00000	456	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		105.00000	149	26.68	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		740.00000	528	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		81.00000	122	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		627.00000	426	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		118.00000	169	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		439.00000	283	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		230.00000	327	28.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		368.00000	232	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		309.00000	426	30.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		308.00000	190	31.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		399.00000	534	31.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		466.00000	303	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		207.00000	296	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call		25.00000	9	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put		2,016.00000	2,252	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call		592.00000	397	27.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put		133.00000	191	27.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		390.00000	248	29.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		281.00000	392	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.45	Call			291.00000	178	31.68	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			432.00000	572	31.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			347.00000	217	30.57	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			338.00000	461	30.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			274.00000	166	32.02	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			465.00000	610	32.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			172.00000	98	34.81	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			763.00000	942	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			137.00000	77	36.20	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			928.00000	1,121	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			413.00000	265	29.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			255.00000	359	29.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			327.00000	204	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			368.00000	497	30.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			153.00000	87	35.51	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			844.00000	1,031	35.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			558.00000	371	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			149.00000	215	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			592.00000	397	27.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			133.00000	191	27.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			779.00000	566	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			70.00000	110	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			861.00000	645	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			52.00000	89	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			820.00000	605	27.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			61.00000	99	27.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			779.00000	566	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			70.00000	110	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			494.00000	324	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			185.00000	268	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			308.00000	190	31.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			399.00000	534	31.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			244.00000	145	32.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			535.00000	689	32.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			259.00000	155	32.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			500.00000	649	32.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			217.00000	127	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			608.00000	771	33.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			466.00000	303	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			207.00000	296	28.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			182.00000	105	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			723.00000	899	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			162.00000	92	35.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			803.00000	986	35.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			230.00000	136	33.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			571.00000	730	33.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			205.00000	119	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			646.00000	813	33.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			98.00000	52	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,189.00000	1,396	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			93.00000	48	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,234.00000	1,442	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			80.00000	36	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,371.00000	1,580	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,409.00000	2,156	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,038.00000	813	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			29.00000	57	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			701.00000	491	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			92.00000	135	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			948.00000	728	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			39.00000	72	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,130.00000	900	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			21.00000	44	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,563.00000	1,316	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			4.00000	10	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,513.00000	1,268	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			5.00000	12	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,711.00000	1,461	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	5	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,711.00000	1,461	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	5	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,760.00000	1,510	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	4	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,910.00000	1,658	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			1.00000	2	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,860.00000	1,609	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	3	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,810.00000	1,560	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			1.00000	3	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,009.00000	1,758	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	1	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,760.00000	1,510	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	4	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,259.00000	2,007	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,159.00000	1,907	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	1	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,059.00000	1,807	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	1	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,959.00000	1,708	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	2	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,661.00000	1,413	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	6	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,465.00000	1,220	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			6.00000	14	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,959.00000	1,708	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	2	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,860.00000	1,609	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	3	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,465.00000	1,220	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			6.00000	14	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,367.00000	1,126	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			8.00000	20	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,309.00000	2,056	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,209.00000	1,957	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,109.00000	1,857	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	1	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,612.00000	1,364	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	8	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,209.00000	1,957	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,109.00000	1,857	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	1	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,612.00000	1,364	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	8	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,513.00000	1,268	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			5.00000	12	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,416.00000	1,173	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			7.00000	17	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,259.00000	2,007	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,159.00000	1,907	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	1	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,661.00000	1,413	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	6	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,009.00000	1,758	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	1	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,319.00000	1,080	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			10.00000	24	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,224.00000	989	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			15.00000	33	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,130.00000	900	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			21.00000	44	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,224.00000	989	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			15.00000	33	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			948.00000	728	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			39.00000	72	28.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			701.00000	491	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			92.00000	135	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,416.00000	1,173	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			7.00000	17	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,038.00000	813	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			29.00000	57	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			627.00000	426	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			118.00000	169	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			558.00000	371	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			149.00000	215	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			993.00000	770	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			34.00000	64	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			904.00000	686	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			45.00000	80	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			526.00000	346	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			167.00000	240	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			259.00000	155	32.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			500.00000	649	32.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			230.00000	136	33.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			571.00000	730	33.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			144.00000	82	35.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			886.00000	1,075	35.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			129.00000	72	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			970.00000	1,166	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			193.00000	112	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			684.00000	856	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			172.00000	98	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			763.00000	942	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			193.00000	112	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			684.00000	856	34.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			122.00000	68	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,013.00000	1,212	36.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			109.00000	61	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,100.00000	1,304	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			109.00000	61	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,100.00000	1,304	37.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			88.00000	44	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,279.00000	1,487	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			68.00000	30	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,459.00000	1,674	37.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			58.00000	25	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,549.00000	1,768	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			49.00000	20	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,640.00000	1,864	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			42.00000	16	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,733.00000	1,960	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			144.00000	82	35.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			886.00000	1,075	35.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			129.00000	72	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			970.00000	1,166	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			115.00000	64	37.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,057.00000	1,258	37.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			104.00000	57	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,145.00000	1,351	37.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			84.00000	40	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,325.00000	1,533	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			74.00000	33	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,415.00000	1,627	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			63.00000	27	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,504.00000	1,721	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			53.00000	22	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,595.00000	1,816	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			58.00000	25	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,549.00000	1,768	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			137.00000	77	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			928.00000	1,121	36.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			182.00000	105	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			723.00000	899	34.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			820.00000	605	27.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			61.00000	99	27.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,083.00000	857	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			25.00000	51	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			904.00000	686	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			45.00000	80	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,176.00000	944	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			18.00000	38	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			993.00000	770	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			34.00000	64	28.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			740.00000	528	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			81.00000	122	27.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			80.00000	36	37.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,371.00000	1,580	37.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.22240		10.47370		28.83	562,232.00	55	16,888.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			703.00000	574	29.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			679.00000	802	29.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.50	Call			684.00000	558	29.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			710.00000	836	29.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			782.00000	645	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			558.00000	672	29.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			762.00000	626	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			588.00000	704	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			723.00000	591	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			649.00000	768	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			849.00000	702	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			475.00000	579	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			923.00000	763	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			400.00000	491	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			981.00000	810	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			357.00000	438	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			898.00000	742	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			424.00000	519	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			762.00000	626	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			588.00000	704	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			665.00000	543	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			741.00000	870	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			803.00000	664	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			529.00000	642	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			742.00000	608	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			618.00000	736	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			723.00000	591	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			649.00000	768	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			630.00000	509	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			806.00000	936	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			630.00000	509	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			806.00000	936	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,045.00000	861	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			321.00000	389	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,077.00000	888	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			304.00000	365	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,012.00000	835	27.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			339.00000	413	27.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			873.00000	721	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			449.00000	549	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			873.00000	721	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			449.00000	549	28.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			826.00000	682	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			502.00000	610	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			742.00000	608	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			618.00000	736	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			647.00000	528	30.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.60	Put			773.00000	905	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			647.00000	528	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			773.00000	905	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			665.00000	543	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			741.00000	870	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			581.00000	455	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			907.00000	1,033	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			613.00000	491	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			839.00000	968	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			551.00000	422	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			977.00000	1,100	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			497.00000	376	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,073.00000	1,204	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			463.00000	348	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,139.00000	1,276	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			566.00000	439	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			942.00000	1,066	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			581.00000	455	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			907.00000	1,033	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			532.00000	406	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,009.00000	1,134	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			401.00000	296	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,277.00000	1,424	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			321.00000	231	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,497.00000	1,659	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			309.00000	222	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,535.00000	1,699	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			275.00000	195	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,652.00000	1,822	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			447.00000	334	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,173.00000	1,312	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			566.00000	439	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			942.00000	1,066	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,215.00000	1,008	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			242.00000	286	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			949.00000	786	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			376.00000	464	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,145.00000	943	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			271.00000	321	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,012.00000	835	27.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			339.00000	413	27.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,288.00000	1,076	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			214.00000	254	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,641.00000	1,412	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			117.00000	139	26.38	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 12/06/2009 Currency Future	8.95	Call			1,641.00000	1,412	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			117.00000	139	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,767.00000	1,534	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			93.00000	111	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,810.00000	1,575	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			86.00000	103	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,853.00000	1,617	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			80.00000	95	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,941.00000	1,703	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			68.00000	81	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,897.00000	1,660	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			73.00000	88	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,076.00000	1,835	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			52.00000	62	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,897.00000	1,660	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			73.00000	88	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,724.00000	1,493	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			101.00000	120	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,260.00000	2,016	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			36.00000	43	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,167.00000	1,924	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			44.00000	52	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,986.00000	1,747	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			62.00000	74	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,559.00000	1,333	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			135.00000	161	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,479.00000	1,257	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			155.00000	184	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,213.00000	1,970	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			40.00000	47	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,122.00000	1,879	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			48.00000	57	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,031.00000	1,790	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			57.00000	68	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,682.00000	1,452	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			109.00000	129	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,599.00000	1,372	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			126.00000	150	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,518.00000	1,295	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			145.00000	172	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,448.00000	2,201	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			24.00000	29	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,354.00000	2,108	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			30.00000	35	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,986.00000	1,747	26.38	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 12/06/2009 Currency Future	8.55	Put			62.00000	74	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,076.00000	1,835	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			52.00000	62	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,307.00000	2,062	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			33.00000	39	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,122.00000	1,879	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			48.00000	57	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,682.00000	1,452	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			109.00000	129	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,941.00000	1,703	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			68.00000	81	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,853.00000	1,617	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			80.00000	95	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,767.00000	1,534	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			93.00000	111	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,518.00000	1,295	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			145.00000	172	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,439.00000	1,219	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			166.00000	197	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,362.00000	1,147	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			189.00000	224	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,439.00000	1,219	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			166.00000	197	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,077.00000	888	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			304.00000	365	26.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,145.00000	943	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			271.00000	321	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,362.00000	1,147	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			189.00000	224	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			849.00000	702	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			475.00000	579	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,288.00000	1,076	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			214.00000	254	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			949.00000	786	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			376.00000	464	27.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,180.00000	975	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			256.00000	303	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,111.00000	915	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			287.00000	343	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			826.00000	682	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			502.00000	610	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			597.00000	473	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			873.00000	1,000	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			463.00000	348	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,139.00000	1,276	30.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.25	Call			431.00000	321	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,207.00000	1,349	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			514.00000	391	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,041.00000	1,169	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			480.00000	362	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,106.00000	1,239	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			551.00000	422	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			977.00000	1,100	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			480.00000	362	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,106.00000	1,239	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			416.00000	309	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,242.00000	1,386	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			387.00000	285	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,313.00000	1,462	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			359.00000	262	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,385.00000	1,540	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			333.00000	241	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,460.00000	1,619	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			373.00000	273	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,349.00000	1,501	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			346.00000	251	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,422.00000	1,579	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			297.00000	212	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,574.00000	1,740	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			255.00000	179	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,731.00000	1,906	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			235.00000	164	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,811.00000	1,991	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			217.00000	150	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,893.00000	2,077	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			200.00000	137	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,977.00000	2,164	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			286.00000	203	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,612.00000	1,781	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			265.00000	187	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,691.00000	1,864	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			245.00000	171	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,771.00000	1,949	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			226.00000	156	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,852.00000	2,034	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			346.00000	251	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,422.00000	1,579	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			235.00000	164	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,811.00000	1,991	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			803.00000	664	28.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.20	Put		529.00000	642	28.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		416.00000	309	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,242.00000	1,386	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		387.00000	285	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,313.00000	1,462	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		497.00000	376	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,073.00000	1,204	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		401.00000	296	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,277.00000	1,424	30.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		923.00000	763	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		400.00000	491	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,111.00000	915	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		287.00000	343	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		981.00000	810	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		357.00000	438	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,325.00000	1,111	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		201.00000	239	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,251.00000	1,042	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		227.00000	270	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,180.00000	975	26.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		256.00000	303	26.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.36180	10.62170		28.81	0.00	0	267.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		940.00000	812	29.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		919.00000	1,050	29.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		922.00000	796	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		950.00000	1,084	29.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,018.00000	882	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		796.00000	920	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		999.00000	864	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		828.00000	952	29.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		979.00000	846	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		857.00000	984	29.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,077.00000	939	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		705.00000	827	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,140.00000	995	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		618.00000	733	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,220.00000	1,056	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		548.00000	644	27.38	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,118.00000	977	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		647.00000	765	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		886.00000	765	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		1,014.00000	1,153	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		959.00000	829	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		888.00000	1,017	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		940.00000	812	29.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.60	Put			919.00000	1,050	29.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			852.00000	726	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,080.00000	1,214	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			852.00000	726	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,080.00000	1,214	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			959.00000	829	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			888.00000	1,017	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,057.00000	920	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			735.00000	858	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,097.00000	958	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			676.00000	796	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,279.00000	1,100	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			507.00000	588	27.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,249.00000	1,077	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			527.00000	616	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,191.00000	1,035	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			569.00000	673	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			696.00000	572	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,375.00000	1,511	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,310.00000	1,123	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			488.00000	561	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,249.00000	1,077	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			527.00000	616	27.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,436.00000	1,235	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			414.00000	474	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,372.00000	1,175	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			450.00000	514	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,310.00000	1,123	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			488.00000	561	26.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,057.00000	920	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			735.00000	858	28.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,018.00000	882	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			796.00000	920	28.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,469.00000	1,266	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			397.00000	454	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,404.00000	1,205	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			432.00000	493	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,340.00000	1,146	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			469.00000	534	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,162.00000	1,014	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			590.00000	702	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,038.00000	900	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			766.00000	889	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,502.00000	1,297	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			380.00000	436	26.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,372.00000	1,175	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		450.00000	514	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,097.00000	958	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		676.00000	796	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,140.00000	995	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		618.00000	733	27.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		903.00000	780	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		982.00000	1,118	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		868.00000	745	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,047.00000	1,183	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		835.00000	708	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,114.00000	1,246	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		804.00000	672	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,182.00000	1,310	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,118.00000	977	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		647.00000	765	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,038.00000	900	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		766.00000	889	28.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		819.00000	689	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,148.00000	1,278	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		789.00000	654	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,217.00000	1,342	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		751.00000	620	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,279.00000	1,409	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		868.00000	745	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,047.00000	1,183	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		789.00000	654	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,217.00000	1,342	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		714.00000	588	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,342.00000	1,476	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		835.00000	708	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,114.00000	1,246	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		769.00000	637	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,248.00000	1,375	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,162.00000	1,014	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		590.00000	702	27.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.48530	10.75350		28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,122.00000	996	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,118.00000	1,261	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,104.00000	980	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,150.00000	1,295	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,211.00000	1,083	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		958.00000	1,097	28.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,883.00000	1,683	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		329.00000	397	25.38	0.00	0	1,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,174.00000	1,047	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,021.00000	1,162	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,156.00000	1,030	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,053.00000	1,195	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,250.00000	1,117	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			897.00000	1,031	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,333.00000	1,189	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			779.00000	904	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,377.00000	1,228	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			723.00000	843	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,290.00000	1,152	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			837.00000	967	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,069.00000	949	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,215.00000	1,364	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,193.00000	1,065	29.01	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			989.00000	1,129	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,139.00000	1,013	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,085.00000	1,228	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,035.00000	919	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,282.00000	1,434	30.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,104.00000	980	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,150.00000	1,295	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,230.00000	1,100	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			927.00000	1,064	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,399.00000	1,249	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			696.00000	813	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,423.00000	1,269	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			669.00000	784	27.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,377.00000	1,228	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			723.00000	843	27.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,270.00000	1,134	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			866.00000	999	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			704.00000	625	32.87	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,251.00000	2,440	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			583.00000	517	34.23	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,830.00000	3,032	34.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,470.00000	1,312	27.07	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			617.00000	727	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			987.00000	876	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,384.00000	1,541	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,003.00000	890	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,349.00000	1,505	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			942.00000	836	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,489.00000	1,651	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			972.00000	862	30.44	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,418.00000	1,577	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			704.00000	625	32.87	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,251.00000	2,440	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			860.00000	764	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,707.00000	1,878	31.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			886.00000	787	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,633.00000	1,801	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			766.00000	680	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,012.00000	2,194	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			685.00000	608	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,332.00000	2,523	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			615.00000	545	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,662.00000	2,859	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			554.00000	491	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,000.00000	3,206	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			788.00000	699	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,934.00000	2,114	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			632.00000	560	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,579.00000	2,774	33.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			568.00000	504	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,915.00000	3,118	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,414.00000	2,183	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			160.00000	198	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,951.00000	1,748	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			298.00000	363	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,572.00000	1,406	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			519.00000	621	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			744.00000	661	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,091.00000	2,275	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			540.00000	479	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,086.00000	3,294	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,496.00000	2,263	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			143.00000	178	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,022.00000	1,815	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			269.00000	330	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,626.00000	1,456	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			473.00000	571	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,333.00000	1,189	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			779.00000	904	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			914.00000	811	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,560.00000	1,726	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			650.00000	575	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,496.00000	2,690	33.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,174.00000	1,955	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			221.00000	270	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,751.00000	1,563	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			397.00000	477	25.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			811.00000	720	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,858.00000	2,035	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			501.00000	439	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,348.00000	3,554	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,097.00000	1,884	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			244.00000	299	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,688.00000	1,508	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			434.00000	523	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			667.00000	591	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,414.00000	2,606	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			568.00000	504	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,915.00000	3,118	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			489.00000	423	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,436.00000	3,638	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,252.00000	2,028	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			199.00000	243	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,816.00000	1,619	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			362.00000	434	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			835.00000	741	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,782.00000	1,956	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			599.00000	531	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,745.00000	2,945	34.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			514.00000	456	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,260.00000	3,471	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,332.00000	2,105	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			179.00000	220	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,520.00000	1,358	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			567.00000	673	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			724.00000	643	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,170.00000	2,357	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			615.00000	545	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,662.00000	2,859	33.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			526.00000	467	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,173.00000	3,382	35.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,213.00000	1,992	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			210.00000	256	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,783.00000	1,591	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			379.00000	455	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,446.00000	1,290	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			643.00000	755	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			823.00000	730	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,819.00000	1,995	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			695.00000	617	32.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,291.00000	2,481	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			591.00000	524	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,787.00000	2,988	34.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			507.00000	448	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,304.00000	3,512	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,666.00000	2,427	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			113.00000	142	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,174.00000	1,955	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			221.00000	270	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			811.00000	720	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,858.00000	2,035	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,753.00000	2,511	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			100.00000	126	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,816.00000	1,619	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			362.00000	434	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,797.00000	2,554	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			94.00000	118	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,292.00000	2,066	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			189.00000	231	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,849.00000	1,651	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			345.00000	415	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,495.00000	1,335	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			592.00000	699	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,019.00000	904	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,315.00000	1,469	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			848.00000	752	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,744.00000	1,917	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			714.00000	634	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,210.00000	2,399	32.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			607.00000	538	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,703.00000	2,902	33.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,931.00000	2,683	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			77.00000	98	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,951.00000	1,748	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			298.00000	363	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			744.00000	661	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,091.00000	2,275	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,886.00000	2,640	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			83.00000	104	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,373.00000	2,144	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			169.00000	209	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,917.00000	1,715	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			313.00000	380	25.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,546.00000	1,382	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			543.00000	646	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,052.00000	934	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,248.00000	1,398	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			873.00000	775	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,670.00000	1,840	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			734.00000	652	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,131.00000	2,316	32.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			547.00000	485	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,043.00000	3,250	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,113.00000	2,861	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			59.00000	75	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,581.00000	2,344	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			127.00000	159	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			942.00000	836	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,489.00000	1,651	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,159.00000	2,906	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			55.00000	71	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,623.00000	2,385	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			120.00000	150	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,136.00000	1,920	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			232.00000	284	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,719.00000	1,535	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			415.00000	500	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			957.00000	849	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,453.00000	1,614	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			799.00000	710	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,896.00000	2,074	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,205.00000	2,951	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			51.00000	66	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,842.00000	2,596	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			88.00000	111	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,883.00000	1,683	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			329.00000	397	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,538.00000	2,303	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			135.00000	168	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,060.00000	1,849	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			256.00000	314	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,657.00000	1,482	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			453.00000	547	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,354.00000	1,209	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			751.00000	873	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			928.00000	823	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,524.00000	1,688	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			777.00000	689	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			1,973.00000	2,154	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			658.00000	583	33.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,455.00000	2,648	33.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			483.00000	415	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,480.00000	3,680	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,097.00000	1,884	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			244.00000	299	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			788.00000	699	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,934.00000	2,114	32.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			461.00000	392	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,607.00000	3,807	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			478.00000	407	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,524.00000	3,722	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,136.00000	1,920	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			232.00000	284	25.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			799.00000	710	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,896.00000	2,074	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			676.00000	599	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,373.00000	2,564	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			495.00000	431	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,392.00000	3,596	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			444.00000	378	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,691.00000	3,893	35.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,709.00000	2,469	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			106.00000	133	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,581.00000	2,344	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			127.00000	159	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,666.00000	2,427	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			113.00000	142	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,113.00000	2,861	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			59.00000	75	24.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.86430		11.16720		29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future		Call			1,370.00000	1,220	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,353.00000	1,505	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,335.00000	1,188	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,418.00000	1,573	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,444.00000	1,286	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,227.00000	1,372	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,406.00000	1,252	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,289.00000	1,438	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,463.00000	1,304	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,196.00000	1,340	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,538.00000	1,377	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,071.00000	1,213	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,578.00000	1,416	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,011.00000	1,152	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,500.00000	1,340	29.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,133.00000	1,276	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,388.00000	1,236	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,321.00000	1,472	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,318.00000	1,172	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,450.00000	1,608	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,271.00000	1,130	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,544.00000	1,706	30.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,301.00000	1,157	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,484.00000	1,643	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,352.00000	1,204	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,385.00000	1,539	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,029.00000	914	32.17	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,162.00000	2,349	32.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,926.00000	1,737	27.32	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			609.00000	723	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,301.00000	1,157	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,484.00000	1,643	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,284.00000	1,142	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,517.00000	1,678	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,206.00000	1,071	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,688.00000	1,857	30.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,268.00000	1,127	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,551.00000	1,713	30.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,252.00000	1,113	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,585.00000	1,749	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,176.00000	1,044	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,759.00000	1,930	31.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,236.00000	1,099	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,619.00000	1,784	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,221.00000	1,085	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,654.00000	1,820	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,425.00000	1,269	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,258.00000	1,405	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,640.00000	1,474	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			923.00000	1,060	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,980.00000	1,787	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			563.00000	673	27.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,874.00000	1,690	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			657.00000	775	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,824.00000	1,643	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			707.00000	829	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,775.00000	1,599	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			758.00000	884	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,729.00000	1,556	28.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			811.00000	941	28.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,684.00000	1,514	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			866.00000	1,000	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			972.00000	862	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,354.00000	2,548	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,123.00000	1,919	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			456.00000	555	26.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,221.00000	1,085	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,654.00000	1,820	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			754.00000	644	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,286.00000	3,480	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,214.00000	2,004	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			397.00000	490	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,482.00000	1,322	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,164.00000	1,307	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			784.00000	675	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,167.00000	3,360	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,278.00000	2,063	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			360.00000	449	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,519.00000	1,358	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,102.00000	1,244	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,482.00000	1,322	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,164.00000	1,307	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			800.00000	696	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,083.00000	3,282	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,310.00000	2,093	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			343.00000	429	25.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,500.00000	1,340	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,133.00000	1,276	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,388.00000	1,236	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,321.00000	1,472	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			808.00000	707	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,041.00000	3,243	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,384.00000	2,155	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			317.00000	391	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			825.00000	729	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,958.00000	3,165	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,147.00000	1,019	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,830.00000	2,004	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			699.00000	595	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,482.00000	3,681	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,008.00000	1,813	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			540.00000	648	26.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,191.00000	1,058	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,723.00000	1,893	31.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,161.00000	1,031	31.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,794.00000	1,967	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			710.00000	605	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,443.00000	3,640	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,874.00000	1,690	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			657.00000	775	27.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,147.00000	1,019	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,830.00000	2,004	31.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,119.00000	994	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,902.00000	2,080	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,093.00000	970	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,975.00000	2,156	31.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			659.00000	559	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,641.00000	3,845	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,953.00000	1,762	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			586.00000	698	27.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,318.00000	1,172	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,450.00000	1,608	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,161.00000	1,031	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,794.00000	1,967	31.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,133.00000	1,006	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,866.00000	2,042	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			689.00000	586	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,522.00000	3,722	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,064.00000	1,865	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			497.00000	601	26.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			731.00000	624	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,364.00000	3,560	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,183.00000	1,975	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			416.00000	511	26.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,246.00000	2,034	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			379.00000	469	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			792.00000	685	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,125.00000	3,321	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,614.00000	2,356	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			247.00000	292	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,619.00000	1,455	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			952.00000	1,091	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,578.00000	1,416	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,011.00000	1,152	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			843.00000	748	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			2,875.00000	3,084	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,497.00000	2,252	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			280.00000	338	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,558.00000	1,396	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,041.00000	1,182	29.15	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,406.00000	1,252	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,289.00000	1,438	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,370.00000	1,220	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,353.00000	1,505	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			817.00000	718	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,000.00000	3,204	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,463.00000	1,304	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,196.00000	1,340	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,284.00000	1,142	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,517.00000	1,678	30.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			776.00000	664	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,209.00000	3,400	33.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.48650		14.63330		28.05	0.00	0	14,213.00
£ / R On 16/03/2009 Currency Future	14.65	Call			428.00000	361	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			445.00000	525	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			408.00000	344	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			475.00000	558	29.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			515.00000	438	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			332.00000	402	27.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			448.00000	379	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			415.00000	493	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			492.00000	418	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			358.00000	431	28.05	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			599.00000	505	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			266.00000	319	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			540.00000	460	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			307.00000	373	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			390.00000	328	29.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			506.00000	592	29.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			428.00000	361	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			445.00000	525	28.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			540.00000	460	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			307.00000	373	27.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			599.00000	505	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			266.00000	319	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			663.00000	556	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			229.00000	270	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			764.00000	651	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			181.00000	214	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			696.00000	587	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			212.00000	250	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			470.00000	398	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			386.00000	461	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			355.00000	299	29.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.85	Put			571.00000	662	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			295.00000	247	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			711.00000	810	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			338.00000	285	30.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			605.00000	698	30.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			281.00000	236	31.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			748.00000	849	31.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			372.00000	313	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			538.00000	627	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			269.00000	225	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			785.00000	888	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			309.00000	259	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			675.00000	772	30.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			873.00000	754	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			140.00000	167	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			912.00000	790	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			128.00000	153	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			729.00000	618	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			196.00000	232	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			470.00000	398	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			386.00000	461	28.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			448.00000	379	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			415.00000	493	28.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			323.00000	271	30.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			640.00000	735	30.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			234.00000	196	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			901.00000	1,009	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			163.00000	124	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,179.00000	1,287	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			126.00000	94	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,342.00000	1,457	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			173.00000	132	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,140.00000	1,246	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			224.00000	184	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			941.00000	1,047	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			214.00000	172	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			981.00000	1,086	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			224.00000	184	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			941.00000	1,047	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			196.00000	151	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,063.00000	1,165	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			234.00000	196	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			901.00000	1,009	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			184.00000	142	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,101.00000	1,205	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.05	Call			96.00000	70	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,513.00000	1,633	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			153.00000	116	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,219.00000	1,329	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			173.00000	132	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,140.00000	1,246	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			134.00000	100	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,301.00000	1,414	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			78.00000	56	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,644.00000	1,769	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			83.00000	60	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,600.00000	1,724	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			118.00000	87	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,384.00000	1,501	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			96.00000	70	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,513.00000	1,633	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			67.00000	48	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,734.00000	1,861	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			58.00000	41	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,825.00000	1,954	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			58.00000	41	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,825.00000	1,954	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			110.00000	81	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,427.00000	1,545	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			50.00000	35	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,917.00000	2,048	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			29.00000	19	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,246.00000	2,383	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			34.00000	23	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,151.00000	2,286	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			16.00000	10	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,583.00000	2,724	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			10.00000	6	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,876.00000	3,019	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			3.00000	2	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,420.00000	3,565	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,018.00000	4,164	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,167.00000	4,314	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,868.00000	4,014	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			4.00000	2	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,321.00000	3,466	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2.00000	1	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.45	Put			3,818.00000	3,964	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			25.00000	16	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,341.00000	2,480	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			89.00000	65	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,556.00000	1,678	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			43.00000	29	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,010.00000	2,143	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			103.00000	75	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,469.00000	1,589	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			214.00000	172	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			981.00000	1,086	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			257.00000	215	31.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			823.00000	928	31.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			205.00000	162	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,022.00000	1,125	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			372.00000	313	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			538.00000	627	29.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			338.00000	285	30.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			605.00000	698	30.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			245.00000	205	31.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			862.00000	968	31.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			134.00000	100	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,301.00000	1,414	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			118.00000	87	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,384.00000	1,501	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			295.00000	247	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			711.00000	810	30.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			269.00000	225	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			785.00000	888	31.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			184.00000	142	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,101.00000	1,205	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			143.00000	108	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,260.00000	1,371	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			126.00000	94	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,342.00000	1,457	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			163.00000	124	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,179.00000	1,287	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			78.00000	56	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,644.00000	1,769	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			67.00000	48	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,734.00000	1,861	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			37.00000	25	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,103.00000	2,238	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			103.00000	75	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,469.00000	1,589	32.23	0.00	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	16.10	Call			89.00000	65	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,556.00000	1,678	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			43.00000	29	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,010.00000	2,143	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			31.00000	21	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,198.00000	2,334	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			72.00000	52	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,689.00000	1,815	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			63.00000	44	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,779.00000	1,908	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			54.00000	38	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,871.00000	2,001	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			46.00000	32	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,963.00000	2,095	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			40.00000	27	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,056.00000	2,190	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			118.00000	87	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,384.00000	1,501	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			21.00000	13	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,438.00000	2,577	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			18.00000	11	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,534.00000	2,675	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			15.00000	9	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,632.00000	2,773	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			12.00000	8	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,729.00000	2,871	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			3.00000	2	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,520.00000	3,665	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			2.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,619.00000	3,765	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,719.00000	3,865	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,918.00000	4,064	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,018.00000	4,164	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,118.00000	4,264	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,217.00000	4,364	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			9.00000	5	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,925.00000	3,069	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			7.00000	4	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,024.00000	3,168	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			6.00000	4	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.75	Put			3,123.00000	3,267	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			5.00000	3	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,222.00000	3,366	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			7.00000	4	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,024.00000	3,168	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			5.00000	3	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,222.00000	3,366	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			3.00000	2	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,520.00000	3,665	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			2.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,719.00000	3,865	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			3.00000	2	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,470.00000	3,615	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			3.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,569.00000	3,715	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			2.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,669.00000	3,815	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			2.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,768.00000	3,914	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,968.00000	4,114	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,068.00000	4,214	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,267.00000	4,414	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,818.00000	3,964	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,217.00000	4,364	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,317.00000	4,464	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,417.00000	4,564	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,517.00000	4,664	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,617.00000	4,764	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,918.00000	4,064	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,317.00000	4,464	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,417.00000	4,564	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			8.00000	5	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,975.00000	3,118	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.70	Call			7.00000	4	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,073.00000	3,217	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			6.00000	3	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,172.00000	3,317	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			5.00000	3	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,271.00000	3,416	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			4.00000	2	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,370.00000	3,516	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			19.00000	12	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,486.00000	2,626	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			14.00000	9	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,680.00000	2,822	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			11.00000	7	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,778.00000	2,921	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			31.00000	21	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,198.00000	2,334	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			27.00000	18	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,293.00000	2,431	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			23.00000	15	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,389.00000	2,528	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			19.00000	12	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,486.00000	2,626	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			8.00000	5	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,975.00000	3,118	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			63.00000	44	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,779.00000	1,908	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			29.00000	19	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,246.00000	2,383	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			27.00000	18	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,293.00000	2,431	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			143.00000	108	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,260.00000	1,371	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			126.00000	94	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,342.00000	1,457	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			46.00000	32	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,963.00000	2,095	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			281.00000	236	31.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			748.00000	849	31.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			83.00000	60	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,600.00000	1,724	32.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			355.00000	299	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			571.00000	662	29.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			631.00000	530	26.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			247.00000	294	26.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			569.00000	482	27.25	0.00	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	14.35	Put			286.00000	346	27.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,030.00000	903	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			97.00000	116	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			950.00000	827	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			117.00000	140	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			800.00000	684	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			166.00000	198	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,198.00000	1,065	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			65.00000	78	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,113.00000	982	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			80.00000	96	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			950.00000	827	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			117.00000	140	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,241.00000	1,107	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			58.00000	70	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,155.00000	1,023	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			72.00000	87	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,071.00000	942	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			88.00000	106	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			990.00000	864	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			107.00000	128	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			836.00000	718	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			153.00000	182	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			764.00000	651	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			181.00000	214	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			569.00000	482	27.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			286.00000	346	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.72170		14.86480		27.98	0.00	0	404.00
£ / R On 12/06/2009 Currency Future	14.85	Call			913.00000	867	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			898.00000	995	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			875.00000	832	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			960.00000	1,060	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			992.00000	944	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			777.00000	872	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			953.00000	904	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			838.00000	933	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,038.00000	984	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			724.00000	812	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,012.00000	964	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			748.00000	842	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			973.00000	924	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			808.00000	902	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			839.00000	798	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,024.00000	1,126	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			894.00000	849	28.49	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			929.00000	1,028	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			857.00000	815	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			992.00000	1,093	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,012.00000	964	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			748.00000	842	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,065.00000	1,004	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			700.00000	783	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,148.00000	1,067	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			633.00000	695	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,092.00000	1,025	27.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			677.00000	753	27.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			933.00000	886	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			868.00000	964	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			822.00000	782	29.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,057.00000	1,160	29.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			741.00000	707	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,226.00000	1,335	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			805.00000	766	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,090.00000	1,195	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			741.00000	707	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,226.00000	1,335	29.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			839.00000	798	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,024.00000	1,126	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			712.00000	675	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,297.00000	1,403	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			772.00000	736	29.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,157.00000	1,264	29.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,264.00000	1,173	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			550.00000	602	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,234.00000	1,145	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			570.00000	623	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,295.00000	1,202	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			530.00000	581	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			913.00000	867	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			898.00000	995	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			788.00000	751	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,123.00000	1,229	29.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			684.00000	640	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,369.00000	1,469	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			579.00000	530	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,615.00000	1,708	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			505.00000	461	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,791.00000	1,889	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			595.00000	545	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,580.00000	1,673	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.65	Call			657.00000	607	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,443.00000	1,535	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			644.00000	591	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,480.00000	1,569	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			670.00000	624	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,406.00000	1,502	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			628.00000	575	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,513.00000	1,603	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			670.00000	624	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,406.00000	1,502	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			452.00000	411	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,937.00000	2,039	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			549.00000	501	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,684.00000	1,780	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			520.00000	474	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,755.00000	1,852	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			415.00000	377	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,050.00000	2,155	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			492.00000	448	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,827.00000	1,926	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			439.00000	399	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,975.00000	2,078	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			392.00000	355	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,127.00000	2,233	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			370.00000	335	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,205.00000	2,313	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			359.00000	325	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,244.00000	2,353	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			427.00000	388	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,012.00000	2,116	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			478.00000	435	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,863.00000	1,964	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			349.00000	315	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,284.00000	2,394	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			283.00000	255	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,568.00000	2,683	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			300.00000	271	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,485.00000	2,599	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			228.00000	204	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,863.00000	2,983	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			188.00000	168	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,124.00000	3,247	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			127.00000	113	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,662.00000	3,791	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			84.00000	74	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.00	Put			4,220.00000	4,353	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			76.00000	67	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,361.00000	4,495	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			97.00000	86	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,032.00000	4,164	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			131.00000	117	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,617.00000	3,745	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			140.00000	125	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,526.00000	3,653	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			100.00000	89	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,986.00000	4,117	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			266.00000	239	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,651.00000	2,767	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			465.00000	423	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,900.00000	2,001	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			611.00000	560	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,546.00000	1,638	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			894.00000	849	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			929.00000	1,028	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			822.00000	782	29.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,057.00000	1,160	29.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			757.00000	721	29.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,192.00000	1,300	29.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			726.00000	693	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,262.00000	1,371	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			698.00000	658	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,333.00000	1,436	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			933.00000	886	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			868.00000	964	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			757.00000	721	29.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,192.00000	1,300	29.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			726.00000	693	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,262.00000	1,371	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			805.00000	766	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,090.00000	1,195	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			684.00000	640	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,369.00000	1,469	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			611.00000	560	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,546.00000	1,638	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			579.00000	530	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,615.00000	1,708	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			657.00000	607	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,443.00000	1,535	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			492.00000	448	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,827.00000	1,926	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.90	Call			579.00000	530	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,615.00000	1,708	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			520.00000	474	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,755.00000	1,852	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			564.00000	515	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,649.00000	1,744	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			534.00000	487	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,719.00000	1,816	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			439.00000	399	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,975.00000	2,078	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			549.00000	501	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,684.00000	1,780	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			465.00000	423	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,900.00000	2,001	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			392.00000	355	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,127.00000	2,233	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			349.00000	315	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,284.00000	2,394	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			370.00000	335	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,205.00000	2,313	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			329.00000	297	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,364.00000	2,475	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			309.00000	279	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,445.00000	2,557	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			329.00000	297	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,364.00000	2,475	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			291.00000	263	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,527.00000	2,641	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			403.00000	366	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,088.00000	2,194	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			381.00000	345	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,166.00000	2,273	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			338.00000	306	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,324.00000	2,434	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			319.00000	288	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,404.00000	2,516	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			505.00000	461	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,791.00000	1,889	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			452.00000	411	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,937.00000	2,039	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			338.00000	306	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,324.00000	2,434	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			250.00000	225	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,735.00000	2,853	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			235.00000	211	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.45	Put			2,820.00000	2,939	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			221.00000	198	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,906.00000	3,026	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			207.00000	185	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,992.00000	3,114	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			123.00000	109	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,708.00000	3,837	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			115.00000	102	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,800.00000	3,930	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			107.00000	95	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,893.00000	4,023	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			94.00000	83	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,079.00000	4,211	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			87.00000	77	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,173.00000	4,305	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			82.00000	72	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,267.00000	4,400	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			182.00000	163	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,168.00000	3,291	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			171.00000	153	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,256.00000	3,381	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			160.00000	143	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,345.00000	3,471	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			150.00000	134	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,435.00000	3,562	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			171.00000	153	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,256.00000	3,381	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			150.00000	134	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,435.00000	3,562	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			123.00000	109	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,708.00000	3,837	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			107.00000	95	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,893.00000	4,023	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			119.00000	105	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,754.00000	3,884	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			111.00000	98	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,846.00000	3,977	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			104.00000	92	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,939.00000	4,070	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			91.00000	80	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,126.00000	4,258	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			79.00000	69	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,314.00000	4,448	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			73.00000	65	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,409.00000	4,543	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.85	Call			94.00000	83	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,079.00000	4,211	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			82.00000	72	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,267.00000	4,400	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			71.00000	62	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,456.00000	4,591	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			66.00000	58	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,551.00000	4,686	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			62.00000	54	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,647.00000	4,782	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			57.00000	50	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,742.00000	4,878	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			91.00000	80	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,126.00000	4,258	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			68.00000	60	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,504.00000	4,638	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			64.00000	56	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,599.00000	4,734	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			242.00000	218	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,778.00000	2,896	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			214.00000	192	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,949.00000	3,070	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			201.00000	180	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,036.00000	3,158	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			177.00000	158	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,212.00000	3,336	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			166.00000	148	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,301.00000	3,426	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			155.00000	138	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,390.00000	3,516	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			145.00000	129	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,480.00000	3,607	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			291.00000	263	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,527.00000	2,641	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			274.00000	247	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,609.00000	2,725	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			258.00000	232	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,693.00000	2,810	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			242.00000	218	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,778.00000	2,896	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			177.00000	158	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,212.00000	3,336	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			381.00000	345	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,166.00000	2,273	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			283.00000	255	29.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Put			2,568.00000	2,683	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			300.00000	271	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,485.00000	2,599	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			250.00000	225	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,735.00000	2,853	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			221.00000	198	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,906.00000	3,026	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			427.00000	388	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,012.00000	2,116	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			595.00000	545	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,580.00000	1,673	29.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,120.00000	1,045	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			655.00000	724	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,038.00000	984	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			724.00000	812	27.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,388.00000	1,292	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			473.00000	520	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,325.00000	1,232	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			511.00000	560	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,205.00000	1,117	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			590.00000	645	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,519.00000	1,418	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			405.00000	447	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,453.00000	1,354	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			438.00000	483	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,325.00000	1,232	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			511.00000	560	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,553.00000	1,451	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			388.00000	429	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,486.00000	1,386	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			421.00000	464	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,420.00000	1,323	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			456.00000	501	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,357.00000	1,262	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			492.00000	540	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,176.00000	1,089	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			611.00000	667	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,420.00000	1,323	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			456.00000	501	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,120.00000	1,045	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			655.00000	724	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,264.00000	1,173	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			550.00000	602	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			992.00000	944	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			777.00000	872	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future			14.92010	15.06900		27.98	0.00	0	23.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,240.00000	1,206	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,221.00000	1,336	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		1,203.00000	1,171	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,284.00000	1,401	28.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,318.00000	1,280	27.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,099.00000	1,210	27.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		1,278.00000	1,243	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,159.00000	1,272	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1,364.00000	1,320	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,045.00000	1,150	27.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,339.00000	1,300	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,070.00000	1,180	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,298.00000	1,261	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,129.00000	1,241	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,150.00000	1,121	28.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,381.00000	1,501	28.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,185.00000	1,154	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,316.00000	1,434	28.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		1,167.00000	1,137	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,348.00000	1,467	28.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,298.00000	1,261	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,129.00000	1,241	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,318.00000	1,280	27.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,099.00000	1,210	27.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,389.00000	1,340	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,020.00000	1,120	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,441.00000	1,382	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		972.00000	1,062	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,132.00000	1,105	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,413.00000	1,534	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,052.00000	1,028	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,583.00000	1,708	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		1,099.00000	1,073	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,480.00000	1,603	29.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		1,037.00000	1,009	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,618.00000	1,739	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,132.00000	1,105	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,413.00000	1,534	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1,022.00000	991	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,653.00000	1,771	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,083.00000	1,058	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,514.00000	1,638	29.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		1,259.00000	1,224	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,190.00000	1,304	28.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.40	Call			1,548.00000	1,472	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			879.00000	952	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,521.00000	1,446	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			902.00000	976	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,575.00000	1,498	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			856.00000	928	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,221.00000	1,188	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,252.00000	1,368	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			993.00000	955	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,724.00000	1,835	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,415.00000	1,361	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			996.00000	1,091	27.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,339.00000	1,300	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,070.00000	1,180	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,116.00000	1,089	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,447.00000	1,569	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,660.00000	1,580	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			791.00000	860	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,603.00000	1,525	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			834.00000	905	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,494.00000	1,420	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			925.00000	1,000	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,779.00000	1,694	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			710.00000	774	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,719.00000	1,637	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			750.00000	816	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,603.00000	1,525	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			834.00000	905	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,809.00000	1,723	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			690.00000	753	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,749.00000	1,665	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			730.00000	795	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,689.00000	1,608	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			770.00000	838	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,632.00000	1,553	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			813.00000	883	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,467.00000	1,400	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			948.00000	1,030	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,150.00000	1,121	28.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,381.00000	1,501	28.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			965.00000	920	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,796.00000	1,900	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,116.00000	1,089	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,447.00000	1,569	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			993.00000	955	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 14/09/2009 Currency Future	15.80	Put			1,724.00000	1,835	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			965.00000	920	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,796.00000	1,900	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			930.00000	886	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,861.00000	1,966	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			895.00000	853	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,926.00000	2,033	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,240.00000	1,206	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,221.00000	1,336	28.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,068.00000	1,043	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,549.00000	1,673	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,008.00000	973	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,689.00000	1,803	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,068.00000	1,043	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,549.00000	1,673	29.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			979.00000	937	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,760.00000	1,867	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			948.00000	903	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,829.00000	1,933	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			913.00000	869	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,894.00000	1,999	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,548.00000	1,472	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			879.00000	952	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,221.00000	1,188	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,252.00000	1,368	28.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,052.00000	1,028	29.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,583.00000	1,708	29.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.80810		12.94590		26.66	0.00	0	5,894.00
€ / R On 16/03/2009 Currency Future	12.95	Call			385.00000	306	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			389.00000	447	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			366.00000	289	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			420.00000	481	28.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			348.00000	274	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			452.00000	516	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			406.00000	323	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			361.00000	415	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			502.00000	410	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			256.00000	302	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			557.00000	464	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			211.00000	256	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			284.00000	221	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			588.00000	663	29.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			298.00000	233	29.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			553.00000	625	29.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.30	Call			270.00000	210	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			624.00000	702	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			233.00000	180	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			737.00000	822	31.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			244.00000	189	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			698.00000	781	30.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			211.00000	163	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			815.00000	905	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			192.00000	145	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			896.00000	986	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			257.00000	199	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			661.00000	741	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			222.00000	171	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			776.00000	863	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			348.00000	274	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			452.00000	516	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			270.00000	210	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			624.00000	702	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			175.00000	126	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			979.00000	1,068	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			167.00000	117	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,021.00000	1,109	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			156.00000	109	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,060.00000	1,151	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			73.00000	48	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,528.00000	1,640	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			68.00000	47	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,572.00000	1,689	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			104.00000	70	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,309.00000	1,412	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			146.00000	102	32.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,100.00000	1,194	32.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			201.00000	155	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			855.00000	947	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			201.00000	155	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			855.00000	947	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			330.00000	260	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			484.00000	551	28.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			192.00000	145	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			896.00000	986	32.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			104.00000	70	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,309.00000	1,412	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			59.00000	44	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,663.00000	1,786	34.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			46.00000	38	37.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.90	Put			2,000.00000	2,130	37.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			120.00000	82	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,224.00000	1,324	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			128.00000	88	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,182.00000	1,280	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			826.00000	726	25.97	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			80.00000	118	25.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			429.00000	341	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			333.00000	383	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			617.00000	523	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			171.00000	215	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			917.00000	802	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			72.00000	94	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			917.00000	802	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			72.00000	94	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			964.00000	842	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			68.00000	84	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			871.00000	764	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			75.00000	106	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			716.00000	620	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			120.00000	162	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			751.00000	654	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			105.00000	146	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			649.00000	554	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			153.00000	196	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,104.00000	974	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			58.00000	66	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			788.00000	690	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			92.00000	132	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,010.00000	882	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			64.00000	74	25.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,487.00000	1,350	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			41.00000	42	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,390.00000	1,255	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			44.00000	47	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,294.00000	1,160	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			48.00000	52	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,199.00000	1,067	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			53.00000	59	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			751.00000	654	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			105.00000	146	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,438.00000	1,303	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			42.00000	45	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,342.00000	1,208	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			46.00000	50	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.75	Call			1,247.00000	1,113	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			51.00000	55	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,151.00000	1,020	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			56.00000	62	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,057.00000	928	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			61.00000	70	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			964.00000	842	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			68.00000	84	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,199.00000	1,067	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			53.00000	59	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			682.00000	586	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			136.00000	178	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			871.00000	764	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			75.00000	106	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			586.00000	493	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			191.00000	235	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			529.00000	437	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			233.00000	279	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			586.00000	493	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			191.00000	235	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			529.00000	437	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			233.00000	279	26.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			477.00000	385	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			281.00000	327	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,342.00000	1,208	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			46.00000	50	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,151.00000	1,020	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			56.00000	62	27.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			716.00000	620	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			120.00000	162	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			557.00000	464	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			211.00000	256	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			452.00000	360	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			306.00000	352	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			156.00000	109	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,060.00000	1,151	32.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			112.00000	76	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,266.00000	1,368	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			452.00000	360	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			306.00000	352	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			183.00000	135	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			937.00000	1,027	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			85.00000	56	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,439.00000	1,548	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			211.00000	163	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.55	Put			815.00000	905	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,535.00000	1,398	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			39.00000	40	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			44.00000	37	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,098.00000	2,229	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			32.00000	24	42.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,686.00000	2,816	42.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			22.00000	14	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,276.00000	3,405	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			10.00000	6	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,864.00000	3,998	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			429.00000	341	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			333.00000	383	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			53.00000	42	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,757.00000	1,884	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			39.00000	33	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,344.00000	2,475	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			27.00000	20	43.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,931.00000	3,062	43.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			16.00000	9	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,520.00000	3,651	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			30.00000	23	43.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,784.00000	2,914	43.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			15.00000	9	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,569.00000	3,701	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			5.00000	3	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,359.00000	4,495	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			2.00000	1	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,156.00000	5,293	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,628.00000	1,494	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			32.00000	36	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			38.00000	30	41.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,442.00000	2,572	41.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			23.00000	15	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,227.00000	3,356	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			8.00000	5	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,012.00000	4,146	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			3.00000	1	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,807.00000	4,943	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,003.00000	1,880	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			7.00000	22	36.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			45.00000	37	38.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,049.00000	2,179	38.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			29.00000	22	43.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,833.00000	2,964	43.33	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 16/03/2009 Currency Future	16.55	Call			14.00000	8	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,618.00000	3,750	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			5.00000	2	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,409.00000	4,544	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,347.00000	2,222	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			1.00000	14	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,583.00000	1,446	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			37.00000	38	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			55.00000	43	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,709.00000	1,835	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			37.00000	29	41.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,491.00000	2,621	41.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			8.00000	4	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,062.00000	4,196	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,797.00000	2,662	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			1.00000	4	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,047.00000	2,909	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			1.00000	1	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,248.00000	2,124	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			2.00000	16	37.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			52.00000	41	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,806.00000	1,933	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			35.00000	27	42.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,589.00000	2,718	42.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			19.00000	12	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,373.00000	3,504	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,147.00000	3,009	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,347.00000	2,222	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			1.00000	14	38.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			55.00000	43	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,709.00000	1,835	35.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,097.00000	2,959	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	1	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,297.00000	2,173	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			1.00000	15	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			36.00000	28	41.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,540.00000	2,670	41.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			21.00000	13	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,325.00000	3,455	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,247.00000	3,108	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	0	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,447.00000	2,320	39.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			1.00000	12	39.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,673.00000	1,543	33.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.30	Put			27.00000	35	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			64.00000	46	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,618.00000	1,738	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			39.00000	32	41.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,393.00000	2,523	41.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			23.00000	16	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,177.00000	3,307	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,847.00000	2,711	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			1.00000	3	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,051.00000	1,929	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			5.00000	21	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			112.00000	76	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,266.00000	1,368	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,747.00000	2,613	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			1.00000	5	38.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,954.00000	1,832	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			8.00000	24	35.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			97.00000	65	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,352.00000	1,457	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			28.00000	21	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,882.00000	3,013	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			13.00000	8	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,667.00000	3,800	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,647.00000	2,515	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			1.00000	7	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,859.00000	1,736	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			13.00000	27	34.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			85.00000	56	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,439.00000	1,548	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			42.00000	35	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,196.00000	2,327	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			26.00000	19	44.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,980.00000	3,111	44.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			11.00000	7	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,766.00000	3,899	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,947.00000	2,810	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			1.00000	2	36.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,149.00000	2,026	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			3.00000	18	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			682.00000	586	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			136.00000	178	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			49.00000	40	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,903.00000	2,032	36.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			17.00000	10	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,471.00000	3,602	44.47	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.35	Call			2,597.00000	2,467	39.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			1.00000	9	39.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,812.00000	1,687	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			16.00000	29	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			79.00000	52	33.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,483.00000	1,594	33.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			41.00000	35	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,245.00000	2,377	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			26.00000	19	44.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,030.00000	3,160	44.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			11.00000	6	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,815.00000	3,948	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,497.00000	2,369	39.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			1.00000	11	39.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,719.00000	1,591	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			23.00000	33	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			24.00000	17	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,128.00000	3,259	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	5	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,913.00000	4,047	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,547.00000	2,419	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			1.00000	11	40.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,765.00000	1,640	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			19.00000	31	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			40.00000	34	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,294.00000	2,426	40.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			25.00000	18	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,079.00000	3,210	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,847.00000	2,711	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			1.00000	3	37.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,897.00000	2,760	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			1.00000	2	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,100.00000	1,978	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			4.00000	19	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			48.00000	39	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,952.00000	2,081	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			31.00000	23	42.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,735.00000	2,865	42.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,697.00000	2,564	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			1.00000	6	38.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,906.00000	1,784	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			10.00000	26	35.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			91.00000	61	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,395.00000	1,502	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			43.00000	36	39.38	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	15.05	Put			2,147.00000	2,278	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			27.00000	20	43.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,931.00000	3,062	43.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			12.00000	7	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,716.00000	3,849	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			7.00000	4	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,161.00000	4,296	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,051.00000	1,929	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			5.00000	21	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	5	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,913.00000	4,047	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			3.00000	2	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,707.00000	4,843	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			3.00000	2	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,657.00000	4,794	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,297.00000	2,173	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			1.00000	15	38.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,535.00000	1,398	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			39.00000	40	31.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			36.00000	28	41.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,540.00000	2,670	41.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			7.00000	4	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,111.00000	4,246	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,397.00000	2,271	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			1.00000	13	38.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,628.00000	1,494	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			32.00000	36	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			38.00000	30	41.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,442.00000	2,572	41.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			23.00000	15	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,227.00000	3,356	44.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,446.00000	3,308	33.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	33.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,647.00000	2,515	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			1.00000	7	39.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,104.00000	974	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			58.00000	66	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			26.00000	19	44.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,980.00000	3,111	44.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,546.00000	3,408	33.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	33.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.01870		13.15240		27.30	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.15	Call			815.00000	742	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			812.00000	873	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			778.00000	707	28.08	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	13.25	Put			875.00000	939	28.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			815.00000	742	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			812.00000	873	27.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			796.00000	724	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			844.00000	905	27.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			834.00000	760	27.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			782.00000	841	27.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			913.00000	836	26.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			661.00000	717	26.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			955.00000	874	26.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			603.00000	656	26.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			934.00000	855	26.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			631.00000	686	26.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			694.00000	621	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,041.00000	1,102	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			709.00000	640	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,007.00000	1,071	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			644.00000	566	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,142.00000	1,197	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			625.00000	549	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,173.00000	1,230	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			644.00000	566	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,142.00000	1,197	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			589.00000	515	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,237.00000	1,296	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			555.00000	483	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,302.00000	1,364	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			663.00000	584	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,111.00000	1,165	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			625.00000	549	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,173.00000	1,230	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			760.00000	691	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			907.00000	972	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			893.00000	816	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			691.00000	747	27.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			678.00000	602	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,076.00000	1,133	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			538.00000	468	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,336.00000	1,399	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			522.00000	453	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,369.00000	1,434	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			490.00000	424	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,438.00000	1,505	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			344.00000	291	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,842.00000	1,922	28.56	0.00	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	14.70	Call			333.00000	281	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,880.00000	1,962	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			419.00000	358	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,616.00000	1,690	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			475.00000	410	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,473.00000	1,541	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			572.00000	499	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,269.00000	1,330	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			663.00000	584	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,111.00000	1,165	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			678.00000	602	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,076.00000	1,133	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			760.00000	691	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			907.00000	972	28.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			743.00000	675	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			940.00000	1,006	28.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			726.00000	660	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			973.00000	1,041	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			589.00000	515	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,237.00000	1,296	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			726.00000	660	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			973.00000	1,041	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			490.00000	424	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,438.00000	1,505	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			380.00000	323	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,728.00000	1,804	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			291.00000	243	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,038.00000	2,125	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			236.00000	195	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,284.00000	2,376	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			432.00000	371	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,580.00000	1,652	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			461.00000	396	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,508.00000	1,578	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			913.00000	836	26.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			661.00000	717	26.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			983.00000	895	26.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			580.00000	626	26.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,253.00000	1,139	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			401.00000	420	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,221.00000	1,108	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			419.00000	439	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,286.00000	1,171	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			383.00000	402	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,221.00000	1,108	25.78	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 12/06/2009 Currency Future	12.35	Put			419.00000	439	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,098.00000	989	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			495.00000	520	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,128.00000	1,018	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			475.00000	499	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,039.00000	938	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			537.00000	569	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,421.00000	1,303	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			319.00000	334	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,158.00000	1,048	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			456.00000	479	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,319.00000	1,203	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			366.00000	384	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,387.00000	1,269	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			334.00000	350	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,352.00000	1,236	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			350.00000	367	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,677.00000	1,553	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			225.00000	234	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,602.00000	1,479	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			249.00000	260	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,528.00000	1,407	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			276.00000	288	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,456.00000	1,337	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			304.00000	318	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,189.00000	1,078	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			437.00000	459	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,639.00000	1,516	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			237.00000	247	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,565.00000	1,443	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			262.00000	274	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,492.00000	1,372	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			289.00000	303	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,098.00000	989	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			495.00000	520	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,387.00000	1,269	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			334.00000	350	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,068.00000	961	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			516.00000	542	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,011.00000	916	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			558.00000	597	26.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,421.00000	1,303	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			319.00000	334	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,352.00000	1,236	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			350.00000	367	25.78	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 12/06/2009 Currency Future	11.65	Call			1,715.00000	1,591	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			213.00000	222	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,565.00000	1,443	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			262.00000	274	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,039.00000	938	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			537.00000	569	25.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			854.00000	778	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			751.00000	809	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			934.00000	855	26.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			631.00000	686	26.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,068.00000	961	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			516.00000	542	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,253.00000	1,139	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			401.00000	420	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,189.00000	1,078	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			437.00000	459	25.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			955.00000	874	26.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			603.00000	656	26.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			874.00000	797	27.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			722.00000	778	27.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			854.00000	778	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			751.00000	809	27.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			607.00000	531	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,205.00000	1,263	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			555.00000	483	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,302.00000	1,364	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			446.00000	383	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,544.00000	1,615	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			393.00000	334	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,690.00000	1,766	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			368.00000	312	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,765.00000	1,843	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			322.00000	271	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,920.00000	2,002	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			301.00000	252	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,999.00000	2,083	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			281.00000	235	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,079.00000	2,166	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			262.00000	218	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,160.00000	2,249	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			405.00000	346	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,653.00000	1,727	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			356.00000	301	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,803.00000	1,883	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			432.00000	371	28.56	0.00	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		1,580.00000	1,652	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		405.00000	346	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,653.00000	1,727	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		356.00000	301	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,803.00000	1,883	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		311.00000	261	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,959.00000	2,043	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		272.00000	226	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		2,119.00000	2,207	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		253.00000	210	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		2,201.00000	2,291	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		220.00000	181	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,368.00000	2,462	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		205.00000	168	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,453.00000	2,549	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		191.00000	155	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,538.00000	2,637	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		177.00000	144	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,625.00000	2,725	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		311.00000	261	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,959.00000	2,043	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		291.00000	243	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		2,038.00000	2,125	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		220.00000	181	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,368.00000	2,462	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		506.00000	438	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,404.00000	1,469	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		834.00000	760	27.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		782.00000	841	27.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		506.00000	438	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,404.00000	1,469	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		475.00000	410	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,473.00000	1,541	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		461.00000	396	28.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,508.00000	1,578	28.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.19910	13.34370		27.60	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.35	Call		0.00000	1,038	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		0.00000	1,189	27.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,075.00000	1,021	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,131.00000	1,222	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,112.00000	1,056	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		1,068.00000	1,157	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,075.00000	1,021	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		1,131.00000	1,222	28.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,112.00000	1,056	27.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.30	Put			1,068.00000	1,157	27.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,209.00000	1,150	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			916.00000	1,001	27.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,228.00000	1,170	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			884.00000	971	27.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,057.00000	1,004	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,163.00000	1,255	28.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			973.00000	916	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,329.00000	1,417	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			957.00000	897	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,364.00000	1,448	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			989.00000	936	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,295.00000	1,387	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			903.00000	841	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,459.00000	1,542	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			903.00000	841	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,459.00000	1,542	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			884.00000	823	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,490.00000	1,574	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			922.00000	859	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,429.00000	1,510	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			865.00000	805	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,522.00000	1,606	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			829.00000	771	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,585.00000	1,672	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			942.00000	878	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,398.00000	1,479	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,039.00000	988	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,196.00000	1,289	28.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,191.00000	1,130	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			947.00000	1,031	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			794.00000	737	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,650.00000	1,738	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			594.00000	549	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,100.00000	2,199	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			942.00000	878	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,398.00000	1,479	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			829.00000	771	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,585.00000	1,672	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			760.00000	705	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,716.00000	1,806	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			727.00000	674	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,783.00000	1,875	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			696.00000	644	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,852.00000	1,945	28.50	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.60	Call			665.00000	616	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,921.00000	2,017	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,005.00000	956	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,262.00000	1,357	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			760.00000	705	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,716.00000	1,806	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			727.00000	674	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,783.00000	1,875	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,150.00000	1,092	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,007.00000	1,093	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,389.00000	1,298	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			745.00000	799	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,334.00000	1,245	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			790.00000	846	26.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,280.00000	1,207	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			836.00000	908	26.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,005.00000	956	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,262.00000	1,357	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,022.00000	972	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,229.00000	1,323	28.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			847.00000	788	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,553.00000	1,639	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			811.00000	754	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,618.00000	1,705	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			777.00000	721	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,683.00000	1,772	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,191.00000	1,130	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			947.00000	1,031	27.39	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.62000		242.72900		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			292.81100		290.55100		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future			300.44200		298.12500		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			303.76300		301.66200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.63800		125.35600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.91200		128.62400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.65000		131.35300		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			294.75050		292.60150		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			302.43200		300.22850		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			308.85550		306.60050		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 07/05/2009 Index Future			339.05300		339.30000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			347.57400		347.82600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			356.09600		356.35000		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.96500		9.08000		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.90100		9.07200		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.25300		8.43200		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.68300		8.85800		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.94100		9.11000		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.79500		8.96700		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.73700		8.90900		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar					9.98300		0.00	0.00	50	0.00
JFRA On 07/05/2009 jFra			7.77300		7.92500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.87500		7.07000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.02600		7.22300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.58700		7.76000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.66300		7.84700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.31800		8.50000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.38900		8.57400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.56600		8.74300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.58800		8.76700		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09000		11.09000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64200		10.64000		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.21800		10.21300		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.48900		10.48200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.97400		9.96200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			282.42400		279.72500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			289.78400		287.01700		0.00	0.00	0	3.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
OTH1 On 05/11/2009 Index Future			295.93900		293.10800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.29500		6.25400		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,820.00000	3,767	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	2	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.82100		5.77200		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,114.00000	4,062	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			10.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,361.00000	4,309	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.29300		5.23000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,143.00000	1,101	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			111.00000	120	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.01100		8.11500		12.40	0.00	0	10,204.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,114.00000	1,259	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			6,157.00000	5,709	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			355.00000	412	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,983.00000	9,448	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,063.00000	6,502	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,161.00000	1,007	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.97500		8.08500		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,362.00000	8,791	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			2,169.00000	1,992	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.00500		8.12200		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,913.00000	4,171	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,256.00000	6,894	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.05100		8.17600		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,401.00000	5,696	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,582.00000	7,242	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.35900		8.55300		26.15	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,413.00000	9,709	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			3,987.00000	3,280	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			3,572.00000	4,332	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			9,416.00000	8,174	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			447.00000	597	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			24,484.00000	22,632	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.32600		8.52500		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			11,767.00000	13,039	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			7,089.00000	6,314	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,369.00000	5,077	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,500.00000	14,162	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.33300		8.53800		27.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 05/11/2009 Bond Future	9.00	Call			13,903.00000	15,182	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			9,389.00000	8,579	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,071.00000	7,910	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,242.00000	16,991	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.35200		8.56400		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			11,714.00000	12,828	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,901.00000	13,878	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.32500		9.31500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,212.00000	1,204	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			710.00000	705	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.95200		8.03400		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,959.00000	6,257	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			623.00000	549	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.86000		7.94800		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,013.00000	7,295	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,490.00000	1,385	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.84700		7.94000		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,445.00000	3,617	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,324.00000	5,102	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.85900		7.95800		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,026.00000	4,207	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,900.00000	5,680	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.40000		8.50300		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,903.00000	5,285	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			2,057.00000	1,835	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.34900		8.45600		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,523.00000	7,922	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			3,101.00000	2,884	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.36200		8.47400		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,821.00000	4,059	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,475.00000	9,083	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.39600		8.51400		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,548.00000	6,864	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,281.00000	7,951	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.43800		8.56100		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,243.00000	4,678	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			3,060.00000	2,715	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,596.00000	1,819	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,895.00000	6,337	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,114.00000	5,601	19.86	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 07/05/2009 Bond Future	9.00	Put			2,395.00000	2,102	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.39600		8.52400		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,949.00000	8,465	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,565.00000	3,279	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.40900		8.54200		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,103.00000	4,411	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,747.00000	10,238	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.43900		8.57700		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,759.00000	7,165	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			9,049.00000	8,624	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.85800		7.96100		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,523.00000	4,825	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			668.00000	577	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.74700		7.85900		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,681.00000	1,820	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,876.00000	4,606	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,087.00000	6,393	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1,168.00000	1,064	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.72200		7.84100		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			2,997.00000	3,187	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,193.00000	3,968	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.72300		7.85200		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,505.00000	3,705	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,676.00000	4,450	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.47500		8.61900		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,105.00000	5,680	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,688.00000	2,327	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.43900		8.58800		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,057.00000	8,668	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,954.00000	3,607	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.45000		8.60400		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,183.00000	4,550	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,488.00000	10,880	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.47700		8.63700		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,059.00000	7,553	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,493.00000	8,991	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.50600		8.65900		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,201.00000	4,757	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,600.00000	3,133	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.49500		8.65500		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,065.00000	8,732	25.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 06/08/2009 Bond Future	9.25	Put			4,273.00000	3,881	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.54100		8.70800		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,700.00000	5,139	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,193.00000	10,545	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.63500		8.81200		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			7,858.00000	8,437	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,861.00000	9,311	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.16400		8.36700		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			7,939.00000	9,195	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,757.00000	2,221	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.13400		8.34100		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,681.00000	10,822	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			6,253.00000	5,561	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.13600		8.34700		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			5,867.00000	6,623	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			16,401.00000	15,292	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,094.00000	5,779	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			18,345.00000	17,164	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.14700		8.36300		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			8,422.00000	9,316	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			16,487.00000	15,479	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,419.00000	19,820	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			6,141.00000	5,640	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.99900		288.87000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			298.58200		296.40000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			304.92400		302.69000		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.53360		6.56560		26.73	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			192.00000	174	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			177.00000	191	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			155.00000	140	28.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			240.00000	257	28.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			173.00000	156	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			207.00000	223	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			214.00000	195	26.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			148.00000	161	26.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			192.00000	174	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			177.00000	191	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			173.00000	156	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			207.00000	223	27.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			140.00000	126	28.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			274.00000	292	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.75	Call			126.00000	113	29.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			310.00000	330	29.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			155.00000	140	28.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			240.00000	257	28.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			140.00000	126	28.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			274.00000	292	28.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			103.00000	92	30.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			387.00000	409	30.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			114.00000	102	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			348.00000	369	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			84.00000	75	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			469.00000	491	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			93.00000	83	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			428.00000	449	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			84.00000	75	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			469.00000	491	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			114.00000	102	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			348.00000	369	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			76.00000	65	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			511.00000	531	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			66.00000	56	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			550.00000	572	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			93.00000	83	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			428.00000	449	31.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			9.00000	7	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,093.00000	1,123	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			5.00000	4	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,239.00000	1,270	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			15.00000	12	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			950.00000	978	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			31.00000	25	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			765.00000	791	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			49.00000	41	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			634.00000	657	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			57.00000	48	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			591.00000	614	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			239.00000	218	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			123.00000	134	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			297.00000	272	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			81.00000	89	24.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			366.00000	339	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			51.00000	56	23.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			330.00000	305	24.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			65.00000	71	24.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			266.00000	244	24.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.40	Put			101.00000	110	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			239.00000	218	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			123.00000	134	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			66.00000	56	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			550.00000	572	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			404.00000	376	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			39.00000	43	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			266.00000	244	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			101.00000	110	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			49.00000	41	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			634.00000	657	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			42.00000	34	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			677.00000	701	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			31.00000	25	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			765.00000	791	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			22.00000	17	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			856.00000	884	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			36.00000	29	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			720.00000	746	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			26.00000	21	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			810.00000	837	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			489.00000	458	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			23.00000	25	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			404.00000	376	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			39.00000	43	23.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			673.00000	641	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			7.00000	7	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			579.00000	547	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			13.00000	14	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			625.00000	594	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			10.00000	10	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			533.00000	502	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			18.00000	19	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			446.00000	416	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			30.00000	32	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			446.00000	416	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			30.00000	32	23.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			42.00000	34	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			677.00000	701	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			22.00000	17	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			856.00000	884	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			18.00000	14	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			903.00000	931	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			13.00000	10	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			997.00000	1,026	31.86	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	7.60	Call		11.00000	8	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		1,045.00000	1,075	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		7.00000	5	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,142.00000	1,172	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		3.00000	2	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,338.00000	1,369	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		3.00000	2	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,338.00000	1,369	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		2.00000	2	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,437.00000	1,468	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		1.00000	1	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,536.00000	1,567	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		1.00000	1	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,635.00000	1,667	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		6.00000	4	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,190.00000	1,221	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		4.00000	3	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,288.00000	1,319	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		3.00000	2	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,387.00000	1,418	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		2.00000	1	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,486.00000	1,518	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		57.00000	48	31.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		591.00000	614	31.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.61280	6.64140		26.25	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		379.00000	372	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		387.00000	410	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		343.00000	338	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		452.00000	475	27.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		379.00000	372	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		387.00000	410	26.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		398.00000	391	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		356.00000	378	26.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		360.00000	355	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		419.00000	442	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		327.00000	323	27.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		486.00000	510	27.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		312.00000	308	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		521.00000	545	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		285.00000	281	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		593.00000	618	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		285.00000	281	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		593.00000	618	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		298.00000	294	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		557.00000	581	28.18	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	6.85	Call			312.00000	308	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			521.00000	545	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			260.00000	252	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			669.00000	690	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			272.00000	269	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			631.00000	656	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			298.00000	294	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			557.00000	581	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			327.00000	323	27.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			486.00000	510	27.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			360.00000	355	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			419.00000	442	26.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			244.00000	237	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			703.00000	724	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			229.00000	222	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			738.00000	760	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			260.00000	252	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			669.00000	690	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			229.00000	222	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			738.00000	760	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			94.00000	91	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,252.00000	1,278	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			81.00000	78	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,339.00000	1,365	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			125.00000	121	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,083.00000	1,108	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			165.00000	160	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			923.00000	947	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			201.00000	195	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			810.00000	833	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			215.00000	209	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			774.00000	796	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			418.00000	410	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			326.00000	348	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			460.00000	452	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			268.00000	289	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			483.00000	474	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			242.00000	261	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			483.00000	474	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			242.00000	261	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			438.00000	431	25.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			297.00000	318	25.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			536.00000	524	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			195.00000	212	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			215.00000	209	28.84	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	Put			774.00000	796	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			189.00000	183	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			847.00000	870	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			165.00000	160	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			923.00000	947	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			144.00000	139	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,002.00000	1,027	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			176.00000	171	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			885.00000	908	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			154.00000	149	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			963.00000	986	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			598.00000	582	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			157.00000	169	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			743.00000	724	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			101.00000	111	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			669.00000	651	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			127.00000	138	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			598.00000	582	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			157.00000	169	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			536.00000	524	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			195.00000	212	24.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			705.00000	687	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			114.00000	124	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			633.00000	616	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			142.00000	153	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			565.00000	553	23.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			174.00000	190	23.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			509.00000	499	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			217.00000	236	24.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			633.00000	616	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			142.00000	153	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			134.00000	130	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,043.00000	1,067	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			116.00000	113	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,125.00000	1,150	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			189.00000	183	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			847.00000	870	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			108.00000	105	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,167.00000	1,192	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			108.00000	105	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,167.00000	1,192	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			94.00000	91	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,252.00000	1,278	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			81.00000	78	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,339.00000	1,365	28.84	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	8.00	Call			69.00000	67	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,428.00000	1,454	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			59.00000	58	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,518.00000	1,545	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			51.00000	49	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,609.00000	1,636	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			43.00000	42	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,702.00000	1,729	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			51.00000	49	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,609.00000	1,636	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			134.00000	130	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,043.00000	1,067	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			460.00000	452	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			268.00000	289	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			418.00000	410	25.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			326.00000	348	25.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.67680		6.71020		26.37	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			522.00000	522	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			512.00000	545	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			522.00000	522	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			512.00000	545	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			487.00000	487	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			577.00000	611	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			541.00000	540	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			481.00000	514	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			504.00000	504	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			544.00000	577	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			470.00000	471	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			610.00000	644	27.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			455.00000	456	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			644.00000	679	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			440.00000	441	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			679.00000	714	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			411.00000	413	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			751.00000	786	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			425.00000	427	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			715.00000	750	27.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			440.00000	441	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			679.00000	714	27.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			411.00000	413	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			751.00000	786	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			381.00000	379	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			821.00000	852	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			398.00000	396	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			788.00000	819	28.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.10	Call			398.00000	396	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			788.00000	819	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			599.00000	599	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			389.00000	422	25.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			561.00000	560	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			451.00000	483	26.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			364.00000	362	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			854.00000	885	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			332.00000	331	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			922.00000	954	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			620.00000	618	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			360.00000	392	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			580.00000	580	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			420.00000	453	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			541.00000	540	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			481.00000	514	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			381.00000	379	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			821.00000	852	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			348.00000	346	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			888.00000	920	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			666.00000	662	24.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			306.00000	335	24.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			620.00000	618	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			360.00000	392	25.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			487.00000	487	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			577.00000	611	27.05	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			332.00000	331	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			922.00000	954	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			303.00000	302	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			993.00000	1,025	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			455.00000	456	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			644.00000	679	27.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			364.00000	362	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			854.00000	885	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			303.00000	302	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			993.00000	1,025	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			276.00000	276	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,066.00000	1,099	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			317.00000	316	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			957.00000	990	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			289.00000	289	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,029.00000	1,062	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			263.00000	263	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,103.00000	1,136	28.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			690.00000	686	24.34	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 14/09/2009 Currency Future	6.30	Put			280.00000	309	24.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			642.00000	640	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			332.00000	363	24.92	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>80,006,212.00</b>	<b>8,005</b>	<b>435,157.00</b>
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<b>Grand Total:</b>								<b>80,006,212.00</b>	<b>8,005</b>	<b>435,157.00</b>
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