

# Daily MTM Report

Daily summary for 26/02/2009

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			16.76700		16.76700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.73000		6.63500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.88000		7.81000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.27500		8.19500			0.00	0	0.00
R196 On 28/02/2009 Bond			9.30000		9.25000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.85500		7.78500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.33000		8.26000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.35000		8.28000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.75500		7.68500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.39500		8.32500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.43300		8.36200			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			8.09000	8.00500			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			9.89890	10.00900		29.06	76,152,237.70	7,693	169,407.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		257.00000	200	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		248.00000	301	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		238.00000	184	28.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		279.00000	335	28.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		188.00000	143	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		379.00000	444	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		161.00000	122	30.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		452.00000	523	30.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		149.00000	112	31.45	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		490.00000	563	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		220.00000	169	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		311.00000	370	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		203.00000	156	29.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		344.00000	407	29.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		101.00000	75	33.71	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		692.00000	776	33.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		279.00000	218	27.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		220.00000	269	27.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		395.00000	315	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		136.00000	166	26.81	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		464.00000	376	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		105.00000	127	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		362.00000	288	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		153.00000	189	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		220.00000	169	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		311.00000	370	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		174.00000	132	30.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		415.00000	483	30.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		138.00000	103	31.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		529.00000	604	31.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		238.00000	184	28.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		279.00000	335	28.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call		4.00000	5	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put		2,295.00000	2,406	43.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.85	Call			331.00000	262	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			172.00000	213	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			188.00000	143	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			379.00000	444	30.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			128.00000	95	32.26	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			569.00000	646	32.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			161.00000	122	30.99	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			452.00000	523	30.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			119.00000	87	32.61	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			610.00000	688	32.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			64.00000	51	37.00	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			955.00000	1,052	37.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			48.00000	40	39.19	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,139.00000	1,241	39.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			203.00000	156	29.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			344.00000	407	29.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			149.00000	112	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			490.00000	563	31.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			55.00000	45	38.09	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,046.00000	1,146	38.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			302.00000	237	27.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			193.00000	239	27.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			331.00000	262	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			172.00000	213	27.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			501.00000	408	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			92.00000	110	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			579.00000	479	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			70.00000	80	26.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			539.00000	443	26.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			80.00000	94	26.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			501.00000	408	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			92.00000	110	26.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			138.00000	103	31.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			529.00000	604	31.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			101.00000	75	33.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			692.00000	776	33.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			110.00000	81	33.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			651.00000	732	33.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			87.00000	65	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			778.00000	866	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			69.00000	54	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			910.00000	1,005	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			59.00000	48	37.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,000.00000	1,099	37.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			94.00000	70	34.26	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 16/03/2009 Currency Future	10.65	Put			735.00000	821	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			80.00000	61	35.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			821.00000	912	35.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			32.00000	30	42.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,423.00000	1,531	42.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			30.00000	28	43.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,471.00000	1,579	43.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			22.00000	22	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,613.00000	1,723	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,109.00000	1,999	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			746.00000	639	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			37.00000	40	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			429.00000	345	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			120.00000	146	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			661.00000	555	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			52.00000	57	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			835.00000	726	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			26.00000	27	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,263.00000	1,152	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			4.00000	3	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,214.00000	1,103	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			5.00000	4	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,411.00000	1,300	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	1	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,411.00000	1,300	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	1	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,460.00000	1,350	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	1	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,609.00000	1,499	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,560.00000	1,449	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,510.00000	1,400	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			1.00000	1	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,709.00000	1,599	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,460.00000	1,350	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	1	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,959.00000	1,849	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,859.00000	1,749	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,759.00000	1,649	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,659.00000	1,549	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,361.00000	1,251	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	2	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,165.00000	1,054	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			6.00000	5	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,659.00000	1,549	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,560.00000	1,449	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,165.00000	1,054	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			6.00000	5	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,068.00000	958	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			9.00000	9	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,009.00000	1,899	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,909.00000	1,799	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,809.00000	1,699	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,312.00000	1,201	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	2	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,909.00000	1,799	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,809.00000	1,699	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,312.00000	1,201	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	2	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,214.00000	1,103	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			5.00000	4	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,116.00000	1,006	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			7.00000	7	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,959.00000	1,849	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,859.00000	1,749	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,361.00000	1,251	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	2	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,709.00000	1,599	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,021.00000	910	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			12.00000	11	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			927.00000	817	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			18.00000	18	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			835.00000	726	26.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			26.00000	27	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			927.00000	817	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			18.00000	18	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			661.00000	555	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			52.00000	57	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			429.00000	345	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			120.00000	146	26.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,116.00000	1,006	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			7.00000	7	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			746.00000	639	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			37.00000	40	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			362.00000	288	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			153.00000	189	26.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			302.00000	237	27.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			193.00000	239	27.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			703.00000	596	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			44.00000	48	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			619.00000	516	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			60.00000	68	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			279.00000	218	27.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			220.00000	269	27.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			110.00000	81	33.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			651.00000	732	33.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			94.00000	70	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			735.00000	821	34.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			51.00000	42	38.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,092.00000	1,194	38.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			44.00000	38	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,185.00000	1,289	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			74.00000	57	35.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			865.00000	958	35.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			64.00000	51	37.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			955.00000	1,052	37.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			74.00000	57	35.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			865.00000	958	35.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			41.00000	36	40.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,232.00000	1,337	40.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			36.00000	33	41.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,327.00000	1,434	41.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			36.00000	33	41.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,327.00000	1,434	41.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			28.00000	27	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,519.00000	1,628	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			18.00000	18	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,709.00000	1,819	43.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			14.00000	14	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,805.00000	1,915	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			11.00000	12	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,902.00000	2,013	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			9.00000	9	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,000.00000	2,110	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			51.00000	42	38.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,092.00000	1,194	38.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			44.00000	38	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,185.00000	1,289	39.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			39.00000	34	40.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,280.00000	1,385	40.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			34.00000	31	41.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,375.00000	1,482	41.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			25.00000	24	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,566.00000	1,675	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			20.00000	20	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,661.00000	1,771	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			16.00000	16	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,757.00000	1,867	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			13.00000	13	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,854.00000	1,964	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			14.00000	14	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,805.00000	1,915	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			48.00000	40	39.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,139.00000	1,241	39.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			69.00000	54	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			910.00000	1,005	36.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			539.00000	443	26.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			80.00000	94	26.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			790.00000	682	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			31.00000	33	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			619.00000	516	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			60.00000	68	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			880.00000	771	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			21.00000	22	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			703.00000	596	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			44.00000	48	26.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			464.00000	376	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			105.00000	127	26.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			22.00000	22	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,613.00000	1,723	43.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			34.00000	31	41.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,375.00000	1,482	41.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.07020		10.17460		28.36	996,949.80	99	23,828.00

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	10.15	Call			633.00000	568	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			608.00000	648	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			614.00000	550	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			639.00000	680	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			614.00000	550	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			639.00000	680	28.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			544.00000	486	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			769.00000	816	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			528.00000	471	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			803.00000	851	29.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			512.00000	457	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			838.00000	887	29.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			595.00000	533	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			670.00000	713	28.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			577.00000	517	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			703.00000	747	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			652.00000	586	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			577.00000	616	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			713.00000	644	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			489.00000	524	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			758.00000	686	26.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			433.00000	466	26.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			692.00000	625	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			518.00000	554	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			577.00000	517	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			703.00000	747	28.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			498.00000	444	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			873.00000	924	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			560.00000	501	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			736.00000	781	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			544.00000	486	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			769.00000	816	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			470.00000	419	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			945.00000	998	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			470.00000	419	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			945.00000	998	30.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			806.00000	731	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			381.00000	410	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			836.00000	759	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			361.00000	389	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			782.00000	708	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			407.00000	438	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			672.00000	606	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			547.00000	585	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			672.00000	606	27.55	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.05	Put			547.00000	585	27.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			560.00000	501	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			736.00000	781	28.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			483.00000	431	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			909.00000	961	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			483.00000	431	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			909.00000	961	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			498.00000	444	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			873.00000	924	29.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			427.00000	380	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,052.00000	1,109	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			456.00000	407	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			982.00000	1,036	30.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			395.00000	350	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,120.00000	1,180	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			351.00000	309	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,226.00000	1,289	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			324.00000	284	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,299.00000	1,364	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			411.00000	364	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,086.00000	1,144	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			427.00000	380	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,052.00000	1,109	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			380.00000	336	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,155.00000	1,216	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			274.00000	239	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,450.00000	1,519	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			212.00000	183	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,688.00000	1,763	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			203.00000	175	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,729.00000	1,805	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			178.00000	152	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,853.00000	1,932	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			311.00000	272	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,336.00000	1,402	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			411.00000	364	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,086.00000	1,144	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			962.00000	880	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			287.00000	310	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			735.00000	665	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			461.00000	494	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			897.00000	818	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			323.00000	348	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			782.00000	708	26.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			407.00000	438	26.36	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 12/06/2009 Currency Future	9.40	Call			1,029.00000	945	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			254.00000	275	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,363.00000	1,270	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			138.00000	150	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,363.00000	1,270	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			138.00000	150	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,484.00000	1,390	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			110.00000	119	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,526.00000	1,430	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			101.00000	110	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,568.00000	1,472	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			93.00000	102	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,654.00000	1,556	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			79.00000	86	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,611.00000	1,514	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			86.00000	94	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,785.00000	1,686	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			61.00000	66	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,611.00000	1,514	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			86.00000	94	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,443.00000	1,349	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			119.00000	129	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,966.00000	1,865	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			42.00000	45	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,875.00000	1,775	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			50.00000	55	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,697.00000	1,599	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			73.00000	79	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,284.00000	1,193	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			160.00000	173	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,208.00000	1,119	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			184.00000	199	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,920.00000	1,820	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			46.00000	50	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,830.00000	1,730	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			55.00000	60	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,741.00000	1,642	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			66.00000	72	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,403.00000	1,309	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			128.00000	139	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,323.00000	1,232	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			149.00000	161	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,246.00000	1,156	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			171.00000	186	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,152.00000	2,050	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.05	Put			28.00000	30	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,059.00000	1,957	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			34.00000	37	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,697.00000	1,599	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			73.00000	79	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,785.00000	1,686	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			61.00000	66	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,012.00000	1,911	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			38.00000	41	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,830.00000	1,730	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			55.00000	60	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,403.00000	1,309	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			128.00000	139	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,654.00000	1,556	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			79.00000	86	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,568.00000	1,472	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			93.00000	102	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,484.00000	1,390	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			110.00000	119	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,246.00000	1,156	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			171.00000	186	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,171.00000	1,083	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			197.00000	213	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,099.00000	1,013	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			224.00000	243	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,171.00000	1,083	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			197.00000	213	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			836.00000	759	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			361.00000	389	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			897.00000	818	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			323.00000	348	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,099.00000	1,013	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			224.00000	243	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			652.00000	586	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			577.00000	616	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,029.00000	945	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			254.00000	275	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			735.00000	665	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			461.00000	494	26.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			929.00000	849	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			305.00000	329	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			866.00000	788	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			342.00000	368	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			633.00000	568	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			608.00000	648	27.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.75	Call			444.00000	395	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,019.00000	1,075	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			324.00000	284	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,299.00000	1,364	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			298.00000	261	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,373.00000	1,441	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			365.00000	322	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,190.00000	1,252	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			337.00000	296	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,262.00000	1,326	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			395.00000	350	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,120.00000	1,180	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			337.00000	296	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,262.00000	1,326	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			286.00000	250	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,411.00000	1,479	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			263.00000	229	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,488.00000	1,559	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			242.00000	209	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,567.00000	1,639	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			222.00000	191	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,647.00000	1,721	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			252.00000	219	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,527.00000	1,599	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			231.00000	200	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,607.00000	1,680	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			194.00000	167	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,770.00000	1,847	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			163.00000	139	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,938.00000	2,018	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			148.00000	126	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,024.00000	2,106	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			135.00000	114	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,111.00000	2,194	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			123.00000	104	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,199.00000	2,284	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			186.00000	159	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,811.00000	1,889	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			170.00000	145	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,896.00000	1,975	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			155.00000	132	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,981.00000	2,062	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			142.00000	120	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,067.00000	2,150	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			231.00000	200	30.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,607.00000	1,680	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		148.00000	126	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,024.00000	2,106	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		286.00000	250	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,411.00000	1,479	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		263.00000	229	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,488.00000	1,559	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		351.00000	309	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,226.00000	1,289	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		274.00000	239	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,450.00000	1,519	30.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		713.00000	644	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		489.00000	524	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		866.00000	788	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		342.00000	368	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		758.00000	686	26.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		433.00000	466	26.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,064.00000	979	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		239.00000	259	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		995.00000	912	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		270.00000	292	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		929.00000	849	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		305.00000	329	26.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.20640	10.30760		28.29	0.00	0	285.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		869.00000	800	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		862.00000	894	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		851.00000	783	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		893.00000	926	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		798.00000	734	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		991.00000	1,027	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		765.00000	703	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,058.00000	1,096	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		750.00000	688	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,092.00000	1,132	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		833.00000	766	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		925.00000	959	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		815.00000	749	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		958.00000	993	28.44	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		888.00000	818	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		831.00000	862	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		945.00000	873	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		737.00000	767	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,004.00000	932	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		647.00000	675	26.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		926.00000	854	27.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.15	Put			768.00000	798	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			720.00000	660	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,162.00000	1,204	29.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			782.00000	718	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,024.00000	1,062	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			765.00000	703	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,058.00000	1,096	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			691.00000	634	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,234.00000	1,277	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			691.00000	634	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,234.00000	1,277	29.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			782.00000	718	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,024.00000	1,062	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			869.00000	800	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			862.00000	894	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			908.00000	836	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			800.00000	830	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,053.00000	979	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			595.00000	622	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,025.00000	952	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			618.00000	646	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			984.00000	912	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			676.00000	705	27.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			546.00000	496	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,538.00000	1,590	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,080.00000	1,006	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			573.00000	599	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,025.00000	952	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			618.00000	646	26.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,196.00000	1,118	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			489.00000	512	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,137.00000	1,061	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			530.00000	554	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,080.00000	1,006	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			573.00000	599	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			833.00000	766	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			925.00000	959	28.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,227.00000	1,148	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			469.00000	491	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,167.00000	1,089	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			509.00000	533	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,109.00000	1,033	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			551.00000	577	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			964.00000	892	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			706.00000	736	27.17	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	10.35	Call		851.00000	783	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		893.00000	926	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,258.00000	1,178	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		450.00000	471	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,137.00000	1,061	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		530.00000	554	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		908.00000	836	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		800.00000	830	27.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		945.00000	873	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		737.00000	767	27.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		735.00000	674	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,127.00000	1,168	29.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		705.00000	647	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,198.00000	1,240	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		678.00000	621	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,270.00000	1,314	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		642.00000	587	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,335.00000	1,381	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		926.00000	854	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		768.00000	798	27.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		660.00000	604	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,302.00000	1,348	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		625.00000	571	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,368.00000	1,415	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		593.00000	540	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,435.00000	1,484	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		705.00000	647	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,198.00000	1,240	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		625.00000	571	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,368.00000	1,415	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		561.00000	510	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,504.00000	1,554	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		678.00000	621	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,270.00000	1,314	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		609.00000	556	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,401.00000	1,449	29.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		964.00000	892	27.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		706.00000	736	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.32500	10.42360		27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,083.00000	995	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,060.00000	1,070	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,065.00000	977	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,091.00000	1,102	28.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		996.00000	912	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,222.00000	1,237	28.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,047.00000	960	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,124.00000	1,135	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			963.00000	881	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,290.00000	1,306	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			947.00000	866	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,324.00000	1,341	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,636.00000	1,531	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			412.00000	406	24.62	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,013.00000	927	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,189.00000	1,202	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,158.00000	1,069	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			934.00000	944	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,198.00000	1,109	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			874.00000	884	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,120.00000	1,031	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			996.00000	1,006	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			917.00000	837	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,393.00000	1,412	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,030.00000	944	28.38	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,156.00000	1,169	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			979.00000	896	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,256.00000	1,271	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			888.00000	810	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,464.00000	1,485	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			947.00000	866	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,324.00000	1,341	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,218.00000	1,129	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			845.00000	854	27.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,238.00000	1,148	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			814.00000	823	27.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,198.00000	1,109	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			874.00000	884	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,101.00000	1,012	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,028.00000	1,037	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			603.00000	546	32.50	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,479.00000	2,521	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			497.00000	447	33.85	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,073.00000	3,122	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,279.00000	1,187	26.69	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			755.00000	762	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			846.00000	771	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,573.00000	1,596	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			860.00000	784	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,536.00000	1,559	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			807.00000	735	30.17	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 14/12/2009 Currency Future	11.30	Put			1,684.00000	1,710	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			833.00000	759	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,610.00000	1,634	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			603.00000	546	32.50	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,479.00000	2,521	32.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			737.00000	669	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,913.00000	1,944	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			759.00000	690	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,836.00000	1,865	30.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			656.00000	594	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,232.00000	2,269	31.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			587.00000	531	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,563.00000	2,606	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			525.00000	473	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,901.00000	2,948	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			471.00000	423	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,248.00000	3,298	34.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			675.00000	612	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,151.00000	2,187	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			539.00000	487	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,816.00000	2,862	33.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			484.00000	434	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,160.00000	3,209	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,127.00000	2,020	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			204.00000	195	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,699.00000	1,593	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			375.00000	368	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,367.00000	1,270	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			643.00000	645	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			637.00000	577	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,314.00000	2,352	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			459.00000	412	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,335.00000	3,387	34.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,206.00000	2,099	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			183.00000	174	23.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,763.00000	1,657	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			340.00000	332	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,414.00000	1,315	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			590.00000	590	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,158.00000	1,069	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			934.00000	944	27.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			783.00000	712	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,759.00000	1,787	30.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			555.00000	501	33.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,731.00000	2,776	33.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,900.00000	1,793	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			277.00000	268	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,517.00000	1,415	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			493.00000	490	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			695.00000	630	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,071.00000	2,105	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			425.00000	380	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,602.00000	3,655	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,830.00000	1,723	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			306.00000	298	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,463.00000	1,362	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			539.00000	537	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			571.00000	516	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,647.00000	2,691	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			484.00000	434	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,160.00000	3,209	34.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			412.00000	368	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,689.00000	3,743	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,974.00000	1,867	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			251.00000	242	23.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,575.00000	1,472	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			452.00000	447	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			715.00000	649	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,992.00000	2,024	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			510.00000	459	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,987.00000	3,034	33.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			436.00000	390	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,513.00000	3,565	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,050.00000	1,942	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			226.00000	217	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,322.00000	1,227	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			698.00000	702	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			620.00000	561	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,396.00000	2,436	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			525.00000	473	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,901.00000	2,948	33.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			447.00000	401	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,424.00000	3,476	34.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,937.00000	1,830	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			264.00000	255	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,546.00000	1,443	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			472.00000	468	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,258.00000	1,167	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			785.00000	792	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			705.00000	640	31.23	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 14/12/2009 Currency Future	11.75	Put			2,031.00000	2,065	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			595.00000	538	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,521.00000	2,563	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			504.00000	453	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,030.00000	3,078	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			431.00000	385	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,557.00000	3,610	34.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,369.00000	2,261	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			145.00000	136	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,900.00000	1,793	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			277.00000	268	23.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			695.00000	630	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,071.00000	2,105	31.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,452.00000	2,345	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			128.00000	120	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,575.00000	1,472	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			452.00000	447	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,494.00000	2,388	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			121.00000	113	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,012.00000	1,904	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			238.00000	229	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,605.00000	1,501	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			432.00000	426	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,300.00000	1,207	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			727.00000	732	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			874.00000	797	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,500.00000	1,522	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			726.00000	659	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,952.00000	1,984	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			611.00000	553	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,438.00000	2,478	32.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			517.00000	466	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,944.00000	2,991	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,624.00000	2,518	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			100.00000	93	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,699.00000	1,593	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			375.00000	368	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			637.00000	577	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,314.00000	2,352	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,580.00000	2,474	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			107.00000	99	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,088.00000	1,981	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			215.00000	206	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,667.00000	1,562	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			393.00000	387	24.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,344.00000	1,248	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			670.00000	673	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			902.00000	824	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,429.00000	1,449	29.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			748.00000	680	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,874.00000	1,905	30.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			629.00000	569	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,355.00000	2,394	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			465.00000	417	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,291.00000	3,342	34.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,801.00000	2,696	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			77.00000	71	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,287.00000	2,179	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			163.00000	154	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			807.00000	735	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,684.00000	1,710	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,846.00000	2,741	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			72.00000	66	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,327.00000	2,220	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			154.00000	145	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,864.00000	1,757	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			291.00000	282	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,488.00000	1,387	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			515.00000	512	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			820.00000	747	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,647.00000	1,672	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			685.00000	621	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,111.00000	2,146	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,891.00000	2,786	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			67.00000	61	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,537.00000	2,431	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			114.00000	106	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,636.00000	1,531	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			412.00000	406	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,246.00000	2,139	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			173.00000	164	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,796.00000	1,690	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			323.00000	315	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,438.00000	1,338	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			564.00000	563	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,178.00000	1,088	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			904.00000	913	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			795.00000	723	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,721.00000	1,748	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			665.00000	603	31.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,192.00000	2,228	31.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			563.00000	508	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,689.00000	2,733	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			405.00000	361	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,731.00000	3,786	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,830.00000	1,723	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			306.00000	298	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			675.00000	612	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,151.00000	2,187	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			382.00000	340	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,859.00000	3,915	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			397.00000	354	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,774.00000	3,829	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,864.00000	1,757	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			291.00000	282	23.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			685.00000	621	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,111.00000	2,146	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			579.00000	524	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,605.00000	2,649	32.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			420.00000	375	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,647.00000	3,700	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			368.00000	327	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,945.00000	4,002	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,410.00000	2,303	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			137.00000	128	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,287.00000	2,179	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			163.00000	154	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,369.00000	2,261	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			145.00000	136	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,801.00000	2,696	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			77.00000	71	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,494.00000	2,388	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			121.00000	113	23.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.60050		10.74290		28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,268.00000	1,171	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,275.00000	1,320	28.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,251.00000	1,154	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,308.00000	1,354	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,183.00000	1,091	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,441.00000	1,490	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,233.00000	1,138	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,340.00000	1,387	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,136.00000	1,046	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,543.00000	1,596	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,106.00000	1,018	29.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,613.00000	1,667	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,200.00000	1,106	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,407.00000	1,456	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,167.00000	1,076	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,475.00000	1,525	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,216.00000	1,122	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,373.00000	1,421	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,286.00000	1,188	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,243.00000	1,287	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,320.00000	1,223	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,178.00000	1,222	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,251.00000	1,154	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,308.00000	1,354	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,152.00000	1,061	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,509.00000	1,560	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,092.00000	1,004	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,649.00000	1,704	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,052.00000	966	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,749.00000	1,806	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,077.00000	991	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,684.00000	1,740	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,121.00000	1,032	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,578.00000	1,631	29.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			847.00000	774	31.65	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,404.00000	2,473	31.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,626.00000	1,514	26.40	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			733.00000	763	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,077.00000	991	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,684.00000	1,740	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,063.00000	977	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,720.00000	1,777	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			996.00000	913	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,903.00000	1,963	30.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,049.00000	964	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,756.00000	1,813	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,035.00000	951	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,792.00000	1,850	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			970.00000	890	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,977.00000	2,039	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,022.00000	938	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,829.00000	1,888	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,009.00000	926	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,866.00000	1,925	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,375.00000	1,274	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,082.00000	1,123	27.96	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 15/03/2010 Currency Future	9.75	Call			1,674.00000	1,560	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			681.00000	709	26.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,580.00000	1,470	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			787.00000	819	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,536.00000	1,427	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			843.00000	877	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,493.00000	1,386	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			900.00000	936	27.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,452.00000	1,347	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			959.00000	997	27.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,413.00000	1,310	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,020.00000	1,059	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			799.00000	728	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,606.00000	2,678	32.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,802.00000	1,683	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			559.00000	583	25.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,009.00000	926	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,866.00000	1,925	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			604.00000	546	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,561.00000	3,646	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,885.00000	1,763	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			492.00000	512	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,233.00000	1,138	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,340.00000	1,387	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			633.00000	574	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,440.00000	3,523	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,943.00000	1,819	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			450.00000	468	24.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			653.00000	593	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,361.00000	3,443	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,972.00000	1,847	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			429.00000	447	24.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,152.00000	1,061	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,509.00000	1,560	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			664.00000	603	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,321.00000	3,402	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,033.00000	1,906	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			390.00000	406	24.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			678.00000	616	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,235.00000	3,315	33.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			946.00000	867	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,053.00000	2,116	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			557.00000	503	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,765.00000	3,853	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,699.00000	1,584	26.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.70	Put		656.00000	683	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		983.00000	901	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		1,940.00000	2,001	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		958.00000	878	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,015.00000	2,077	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		566.00000	512	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		3,723.00000	3,811	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,580.00000	1,470	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		787.00000	819	26.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		946.00000	867	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,053.00000	2,116	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		923.00000	845	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,130.00000	2,194	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		900.00000	823	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,207.00000	2,273	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		523.00000	471	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		3,930.00000	4,020	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,650.00000	1,537	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		707.00000	736	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,092.00000	1,004	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,649.00000	1,704	29.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		958.00000	878	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,015.00000	2,077	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		934.00000	855	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,091.00000	2,155	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		549.00000	495	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		3,806.00000	3,894	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,750.00000	1,632	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		607.00000	632	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		585.00000	529	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		3,642.00000	3,728	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,857.00000	1,736	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		514.00000	535	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call		1,913.00000	1,791	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put		471.00000	490	24.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call		643.00000	583	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put		3,400.00000	3,483	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call		2,242.00000	2,112	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put		299.00000	311	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,356.00000	1,256	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,113.00000	1,156	28.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,320.00000	1,223	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,178.00000	1,222	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call		692.00000	629	33.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put		3,149.00000	3,228	33.34	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 15/03/2010 Currency Future	8.95	Call			2,132.00000	2,003	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			339.00000	352	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,303.00000	1,205	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,210.00000	1,254	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,167.00000	1,076	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,475.00000	1,525	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,136.00000	1,046	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,543.00000	1,596	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			671.00000	609	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,278.00000	3,359	33.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,216.00000	1,122	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,373.00000	1,421	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,063.00000	977	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,720.00000	1,777	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			623.00000	565	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,480.00000	3,564	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,205.00000	2,075	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			312.00000	324	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,338.00000	1,239	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,145.00000	1,189	28.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,303.00000	1,205	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,210.00000	1,254	28.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			685.00000	622	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,192.00000	3,272	33.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			2,096.00000	1,968	24.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			353.00000	367	24.19	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.17770		14.33110		25.37	7,372,404.00	520	13,714.00
£ / R On 16/03/2009 Currency Future	14.35	Call			305.00000	229	24.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			324.00000	402	24.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			268.00000	200	25.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			387.00000	472	25.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			208.00000	150	26.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			527.00000	623	26.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			221.00000	161	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			490.00000	584	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			252.00000	186	25.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			421.00000	509	25.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			208.00000	150	26.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			527.00000	623	26.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			195.00000	140	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			564.00000	662	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			221.00000	161	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			490.00000	584	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			325.00000	246	24.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.30	Put		294.00000	368	24.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		286.00000	214	24.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		355.00000	436	24.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		183.00000	129	26.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		602.00000	702	26.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		286.00000	214	24.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		355.00000	436	24.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		325.00000	246	24.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		294.00000	368	24.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		378.00000	282	23.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		247.00000	304	23.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		468.00000	355	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		186.00000	228	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		407.00000	302	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		226.00000	274	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		236.00000	173	25.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		455.00000	546	25.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		160.00000	111	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		679.00000	783	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		126.00000	93	29.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		845.00000	966	29.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		150.00000	103	27.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		719.00000	826	27.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		119.00000	91	30.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		888.00000	1,013	30.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		171.00000	120	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		640.00000	742	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		113.00000	88	30.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		932.00000	1,060	30.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		134.00000	96	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		802.00000	919	28.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call		568.00000	446	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put		137.00000	168	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call		604.00000	478	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put		123.00000	151	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		437.00000	328	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		205.00000	250	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		236.00000	173	25.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		455.00000	546	25.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		142.00000	100	28.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		760.00000	872	28.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		96.00000	81	32.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		1,065.00000	1,204	32.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		56.00000	51	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,375.00000	1,523	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Call			38.00000	35	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,557.00000	1,708	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			61.00000	56	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,330.00000	1,478	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			91.00000	80	33.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,110.00000	1,252	33.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			87.00000	78	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,156.00000	1,300	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			91.00000	80	33.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,110.00000	1,252	33.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			73.00000	66	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,242.00000	1,388	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			96.00000	81	32.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,065.00000	1,204	32.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			67.00000	61	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,286.00000	1,433	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			26.00000	24	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,745.00000	1,897	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			51.00000	47	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,420.00000	1,569	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			61.00000	56	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,330.00000	1,478	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			42.00000	39	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,511.00000	1,661	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			19.00000	18	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,888.00000	2,040	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			21.00000	20	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,840.00000	1,992	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			35.00000	32	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,604.00000	1,755	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			26.00000	24	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,745.00000	1,897	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			15.00000	15	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,984.00000	2,137	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			12.00000	12	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,081.00000	2,234	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			12.00000	12	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,081.00000	2,234	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			31.00000	29	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,650.00000	1,802	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			10.00000	10	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,179.00000	2,332	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			4.00000	5	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,523.00000	2,677	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			6.00000	6	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.75	Put			2,424.00000	2,578	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			2.00000	2	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,871.00000	3,024	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,170.00000	3,323	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,719.00000	3,873	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,319.00000	4,472	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,469.00000	4,622	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,169.00000	4,322	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,619.00000	3,773	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,119.00000	4,272	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			3.00000	4	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,622.00000	2,776	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			23.00000	22	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,792.00000	1,944	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	8	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,277.00000	2,430	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			28.00000	27	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,697.00000	1,849	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			87.00000	78	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,156.00000	1,300	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			107.00000	86	31.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			976.00000	1,108	31.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			80.00000	72	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,198.00000	1,344	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			171.00000	120	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			640.00000	742	26.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			150.00000	103	27.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			719.00000	826	27.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			101.00000	83	32.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,020.00000	1,156	32.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			42.00000	39	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,511.00000	1,661	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			35.00000	32	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,604.00000	1,755	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			126.00000	93	29.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			845.00000	966	29.41	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			113.00000	88	30.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			932.00000	1,060	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.55	Call			67.00000	61	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,286.00000	1,433	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			46.00000	43	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,465.00000	1,615	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			38.00000	35	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,557.00000	1,708	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			56.00000	51	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,375.00000	1,523	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			19.00000	18	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,888.00000	2,040	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			15.00000	15	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,984.00000	2,137	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			6.00000	6	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,375.00000	2,529	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			28.00000	27	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,697.00000	1,849	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			23.00000	22	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,792.00000	1,944	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	8	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,277.00000	2,430	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	5	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,474.00000	2,627	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			17.00000	16	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,936.00000	2,089	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			14.00000	13	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,033.00000	2,186	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			11.00000	11	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,130.00000	2,283	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			9.00000	9	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,228.00000	2,381	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			7.00000	7	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,326.00000	2,479	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			35.00000	32	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,604.00000	1,755	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	3	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,722.00000	2,875	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2.00000	2	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,821.00000	2,975	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2.00000	2	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,921.00000	3,074	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,020.00000	3,174	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,819.00000	3,972	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.25	Put		3,919.00000	4,072	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		4,019.00000	4,172	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put		4,219.00000	4,372	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put		4,319.00000	4,472	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put		4,419.00000	4,572	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put		4,519.00000	4,672	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call		1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put		3,220.00000	3,373	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call		1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put		3,319.00000	3,473	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call		0.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put		3,419.00000	3,573	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put		3,519.00000	3,673	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call		1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put		3,319.00000	3,473	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put		3,519.00000	3,673	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put		3,819.00000	3,972	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put		4,019.00000	4,172	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put		3,769.00000	3,923	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put		3,869.00000	4,022	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put		3,969.00000	4,122	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put		4,069.00000	4,222	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put		4,269.00000	4,422	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put		4,369.00000	4,522	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put		4,569.00000	4,722	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put		4,119.00000	4,272	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call		0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put		4,519.00000	4,672	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,619.00000	4,772	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,719.00000	4,872	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,819.00000	4,972	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,919.00000	5,072	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,219.00000	4,372	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,619.00000	4,772	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,719.00000	4,872	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,270.00000	3,423	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,369.00000	3,523	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,469.00000	3,623	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,569.00000	3,723	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,669.00000	3,823	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	3	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,771.00000	2,925	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	2	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,970.00000	3,124	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,070.00000	3,224	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	5	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,474.00000	2,627	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	4	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,573.00000	2,726	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			3.00000	3	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,672.00000	2,826	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	3	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,771.00000	2,925	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,270.00000	3,423	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			14.00000	13	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,033.00000	2,186	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			4.00000	5	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,523.00000	2,677	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	4	34.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.90	Put		2,573.00000	2,726	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		46.00000	43	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,465.00000	1,615	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		38.00000	35	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,557.00000	1,708	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		9.00000	9	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,228.00000	2,381	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		119.00000	91	30.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		888.00000	1,013	30.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		21.00000	20	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,840.00000	1,992	34.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		160.00000	111	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		679.00000	783	27.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		351.00000	263	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		270.00000	335	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		305.00000	229	24.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		324.00000	402	24.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		717.00000	584	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		86.00000	106	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		641.00000	512	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		109.00000	135	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		500.00000	384	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		169.00000	206	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		883.00000	741	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		51.00000	63	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		798.00000	660	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		67.00000	83	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		641.00000	512	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		109.00000	135	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		926.00000	783	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		45.00000	55	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		840.00000	700	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		59.00000	72	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		757.00000	622	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		76.00000	94	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		678.00000	548	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		97.00000	120	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		533.00000	414	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		152.00000	186	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		468.00000	355	22.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		186.00000	228	22.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.42290	14.56880		26.06	72,114.50	5	569.00
£ / R On 12/06/2009 Currency Future	14.55	Call		818.00000	735	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		799.00000	862	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		763.00000	684	26.06	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.70	Put			894.00000	961	26.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			696.00000	623	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,027.00000	1,100	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			728.00000	653	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			959.00000	1,030	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			712.00000	638	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			993.00000	1,065	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			680.00000	609	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,061.00000	1,136	26.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			781.00000	700	25.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			862.00000	928	25.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			745.00000	668	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			926.00000	995	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			799.00000	717	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			830.00000	894	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			650.00000	582	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,132.00000	1,209	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			665.00000	595	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,096.00000	1,172	26.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			799.00000	717	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			830.00000	894	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			838.00000	753	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			769.00000	830	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			903.00000	815	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			684.00000	742	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			857.00000	771	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			739.00000	798	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			636.00000	569	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,167.00000	1,246	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			570.00000	509	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,352.00000	1,437	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			622.00000	556	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,203.00000	1,283	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			570.00000	509	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,352.00000	1,437	28.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			650.00000	582	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,132.00000	1,209	27.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			547.00000	488	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,428.00000	1,515	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			596.00000	532	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,277.00000	1,359	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,011.00000	916	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			592.00000	643	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			983.00000	890	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			614.00000	667	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.10	Call			1,039.00000	943	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			570.00000	620	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			712.00000	638	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			993.00000	1,065	26.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			609.00000	544	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,240.00000	1,321	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			520.00000	463	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,501.00000	1,590	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			420.00000	372	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,751.00000	1,849	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			359.00000	316	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,940.00000	2,043	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			433.00000	384	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,714.00000	1,811	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			489.00000	435	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,571.00000	1,662	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			475.00000	422	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,606.00000	1,699	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			504.00000	449	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,535.00000	1,626	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			461.00000	409	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,642.00000	1,736	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			504.00000	449	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,535.00000	1,626	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			316.00000	276	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,097.00000	2,203	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			395.00000	348	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,826.00000	1,925	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			371.00000	326	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,902.00000	2,003	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			286.00000	250	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,217.00000	2,327	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			348.00000	305	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,979.00000	2,083	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			305.00000	267	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,137.00000	2,244	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			268.00000	233	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,299.00000	2,410	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			250.00000	217	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,381.00000	2,494	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			242.00000	210	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,423.00000	2,537	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			296.00000	258	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,177.00000	2,285	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			337.00000	295	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	16.25	Put			2,018.00000	2,123	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			234.00000	203	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,465.00000	2,580	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			184.00000	158	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,765.00000	2,885	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			197.00000	170	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,678.00000	2,797	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			143.00000	122	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,074.00000	3,199	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			115.00000	97	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,346.00000	3,474	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			73.00000	61	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,904.00000	4,038	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			45.00000	37	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,476.00000	4,614	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			40.00000	33	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,621.00000	4,760	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			53.00000	44	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,284.00000	4,421	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			76.00000	63	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,857.00000	3,990	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			82.00000	68	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,763.00000	3,895	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			55.00000	46	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,237.00000	4,373	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			171.00000	147	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,852.00000	2,974	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			326.00000	286	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,057.00000	2,163	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			447.00000	396	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,678.00000	1,773	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			696.00000	623	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,027.00000	1,100	26.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			636.00000	569	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,167.00000	1,246	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			583.00000	521	27.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,314.00000	1,398	27.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			558.00000	499	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,390.00000	1,476	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			535.00000	478	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,466.00000	1,555	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			728.00000	653	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			959.00000	1,030	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			583.00000	521	27.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,314.00000	1,398	27.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Call			558.00000	499	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,390.00000	1,476	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			622.00000	556	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,203.00000	1,283	27.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			520.00000	463	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,501.00000	1,590	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			447.00000	396	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,678.00000	1,773	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			420.00000	372	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,751.00000	1,849	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			489.00000	435	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,571.00000	1,662	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			348.00000	305	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,979.00000	2,083	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			420.00000	372	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,751.00000	1,849	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			371.00000	326	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,902.00000	2,003	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			407.00000	360	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,788.00000	1,887	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			382.00000	337	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,864.00000	1,964	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			305.00000	267	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,137.00000	2,244	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			395.00000	348	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,826.00000	1,925	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			326.00000	286	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,057.00000	2,163	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			268.00000	233	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,299.00000	2,410	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			234.00000	203	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,465.00000	2,580	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			250.00000	217	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,381.00000	2,494	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			218.00000	189	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,550.00000	2,666	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			204.00000	176	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,635.00000	2,753	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			218.00000	189	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,550.00000	2,666	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			190.00000	164	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,721.00000	2,841	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			277.00000	241	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,258.00000	2,368	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			259.00000	225	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	16.65	Put			2,340.00000	2,452	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			226.00000	196	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,507.00000	2,623	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			211.00000	182	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,592.00000	2,709	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			359.00000	316	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,940.00000	2,043	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			316.00000	276	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,097.00000	2,203	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			226.00000	196	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,507.00000	2,623	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			159.00000	136	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,940.00000	3,063	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			148.00000	126	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,029.00000	3,154	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			138.00000	117	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,119.00000	3,244	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			128.00000	109	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,209.00000	3,336	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			70.00000	58	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,951.00000	4,085	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			65.00000	54	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,046.00000	4,181	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			60.00000	50	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,141.00000	4,277	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			51.00000	42	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,332.00000	4,469	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			47.00000	39	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,428.00000	4,566	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			43.00000	36	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,525.00000	4,663	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			111.00000	93	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,392.00000	3,520	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			103.00000	86	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,484.00000	3,614	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			95.00000	80	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,576.00000	3,707	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			88.00000	74	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,669.00000	3,801	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			103.00000	86	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,484.00000	3,614	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			88.00000	74	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,669.00000	3,801	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			70.00000	58	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,951.00000	4,085	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	18.65	Call			60.00000	50	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,141.00000	4,277	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			67.00000	56	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,999.00000	4,133	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			62.00000	52	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,093.00000	4,229	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			58.00000	48	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,189.00000	4,325	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			49.00000	40	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,380.00000	4,517	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			42.00000	34	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,573.00000	4,711	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			38.00000	31	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,670.00000	4,809	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			51.00000	42	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,332.00000	4,469	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			43.00000	36	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,525.00000	4,663	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			37.00000	30	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,718.00000	4,857	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			34.00000	28	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,815.00000	4,955	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			31.00000	25	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,913.00000	5,053	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			29.00000	23	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,010.00000	5,150	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			49.00000	40	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,380.00000	4,517	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			35.00000	29	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,767.00000	4,906	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			33.00000	27	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,864.00000	5,004	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			154.00000	131	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,985.00000	3,108	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			133.00000	113	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,164.00000	3,290	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			124.00000	105	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,255.00000	3,382	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			107.00000	90	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,438.00000	3,567	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			99.00000	83	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,530.00000	3,660	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			92.00000	77	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,623.00000	3,754	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			85.00000	71	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	18.20	Put			3,716.00000	3,848	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			190.00000	164	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,721.00000	2,841	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			177.00000	152	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,808.00000	2,929	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			165.00000	141	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,896.00000	3,018	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			154.00000	131	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,985.00000	3,108	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			107.00000	90	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,438.00000	3,567	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			259.00000	225	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,340.00000	2,452	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			184.00000	158	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,765.00000	2,885	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			197.00000	170	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,678.00000	2,797	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			159.00000	136	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,940.00000	3,063	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			138.00000	117	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,119.00000	3,244	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			296.00000	258	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,177.00000	2,285	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			433.00000	384	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,714.00000	1,811	28.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			878.00000	791	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			709.00000	768	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			818.00000	735	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			799.00000	862	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,126.00000	1,026	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			507.00000	553	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,067.00000	970	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			549.00000	597	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			956.00000	864	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			637.00000	692	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,250.00000	1,145	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			431.00000	472	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,187.00000	1,084	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			468.00000	512	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,067.00000	970	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			549.00000	597	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,282.00000	1,175	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			413.00000	453	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,218.00000	1,114	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			449.00000	491	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.90	Call			1,156.00000	1,055	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			488.00000	532	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,097.00000	998	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			528.00000	575	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			929.00000	839	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			660.00000	716	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,156.00000	1,055	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			488.00000	532	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			878.00000	791	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			709.00000	768	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,011.00000	916	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			592.00000	643	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			781.00000	700	25.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			862.00000	928	25.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.61970		14.76130		26.69	43,859.10	3	28.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,148.00000	1,078	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,136.00000	1,208	26.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,111.00000	1,043	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,200.00000	1,274	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,026.00000	963	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,365.00000	1,443	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,059.00000	994	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,298.00000	1,374	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,093.00000	1,027	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,232.00000	1,307	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,042.00000	978	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,331.00000	1,409	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,010.00000	948	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,399.00000	1,478	27.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,076.00000	1,010	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,265.00000	1,340	26.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,129.00000	1,060	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,168.00000	1,241	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,093.00000	1,027	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,232.00000	1,307	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			964.00000	905	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,503.00000	1,585	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			994.00000	933	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,433.00000	1,514	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			979.00000	919	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,468.00000	1,549	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,111.00000	1,043	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,200.00000	1,274	26.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,167.00000	1,096	26.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,105.00000	1,176	26.27	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.60	Call			1,206.00000	1,133	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,045.00000	1,113	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			949.00000	891	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,538.00000	1,621	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			880.00000	826	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,718.00000	1,806	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			920.00000	864	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,609.00000	1,694	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			867.00000	813	28.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,755.00000	1,844	28.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			949.00000	891	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,538.00000	1,621	27.65	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			854.00000	801	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,793.00000	1,882	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			907.00000	851	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,645.00000	1,731	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,306.00000	1,228	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			944.00000	1,009	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,280.00000	1,204	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			969.00000	1,034	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,331.00000	1,253	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			920.00000	983	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			820.00000	769	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,859.00000	1,949	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,186.00000	1,114	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,075.00000	1,144	26.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,129.00000	1,060	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,168.00000	1,241	26.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			935.00000	877	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,573.00000	1,657	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,411.00000	1,330	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			850.00000	910	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,358.00000	1,278	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			896.00000	959	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,255.00000	1,180	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			994.00000	1,060	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,522.00000	1,437	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			761.00000	817	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,466.00000	1,383	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			805.00000	863	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,358.00000	1,278	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			896.00000	959	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,551.00000	1,465	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			740.00000	795	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,494.00000	1,410	26.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.05	Put		783.00000	840	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,438.00000	1,356	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		827.00000	886	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,384.00000	1,304	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		873.00000	934	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,230.00000	1,156	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,019.00000	1,086	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		964.00000	905	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,503.00000	1,585	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		787.00000	738	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,926.00000	2,018	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		935.00000	877	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,573.00000	1,657	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		820.00000	769	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,859.00000	1,949	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		787.00000	738	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,926.00000	2,018	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		755.00000	708	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,994.00000	2,088	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		725.00000	678	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,063.00000	2,159	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,042.00000	978	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,331.00000	1,409	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		893.00000	838	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,682.00000	1,768	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		837.00000	785	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,825.00000	1,915	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		893.00000	838	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,682.00000	1,768	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		803.00000	753	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,892.00000	1,984	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		771.00000	723	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,960.00000	2,053	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		740.00000	693	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,029.00000	2,123	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,306.00000	1,228	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		944.00000	1,009	26.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,026.00000	963	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,365.00000	1,443	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		880.00000	826	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,718.00000	1,806	28.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.62760	12.80650		23.40	252,552.00	20	5,884.00
€ / R On 16/03/2009 Currency Future	12.80	Call		285.00000	204	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		278.00000	376	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.75	Call			312.00000	220	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			255.00000	342	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			264.00000	189	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			307.00000	412	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			245.00000	176	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			338.00000	448	25.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			227.00000	163	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			370.00000	486	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			210.00000	152	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			404.00000	524	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			195.00000	141	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			438.00000	563	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			340.00000	237	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			234.00000	309	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			401.00000	276	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			194.00000	248	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			143.00000	106	28.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			586.00000	729	28.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			154.00000	114	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			548.00000	686	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			132.00000	99	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			626.00000	772	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			105.00000	82	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			749.00000	904	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			114.00000	87	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			707.00000	859	29.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			90.00000	72	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			834.00000	994	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			78.00000	63	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			921.00000	1,086	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			123.00000	93	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			666.00000	815	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			98.00000	76	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			791.00000	949	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			195.00000	141	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			438.00000	563	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			132.00000	99	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			626.00000	772	29.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			69.00000	57	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,013.00000	1,180	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			66.00000	55	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,060.00000	1,227	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			63.00000	53	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,107.00000	1,275	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			44.00000	37	40.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.40	Put			1,638.00000	1,810	40.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			43.00000	37	40.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,687.00000	1,859	40.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			51.00000	43	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,395.00000	1,565	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			61.00000	51	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,154.00000	1,323	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			84.00000	67	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			877.00000	1,040	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			84.00000	67	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			877.00000	1,040	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			180.00000	131	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			474.00000	604	27.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			78.00000	63	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			921.00000	1,086	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			51.00000	43	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,395.00000	1,565	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			40.00000	33	41.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,783.00000	1,956	41.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			27.00000	20	42.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,120.00000	2,292	42.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			55.00000	46	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,298.00000	1,468	36.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			57.00000	47	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,250.00000	1,420	35.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			692.00000	532	24.06	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			86.00000	104	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			264.00000	189	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			307.00000	412	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			467.00000	331	23.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			161.00000	203	23.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			775.00000	608	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			68.00000	81	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			775.00000	608	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			68.00000	81	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			819.00000	652	24.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			63.00000	74	24.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			733.00000	569	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			77.00000	92	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			575.00000	425	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			118.00000	148	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			613.00000	459	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			106.00000	132	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			502.00000	361	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			145.00000	183	23.65	0.00	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	11.90	Call			955.00000	786	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			49.00000	58	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			652.00000	495	23.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			96.00000	117	23.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			864.00000	696	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			58.00000	68	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,332.00000	1,159	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			25.00000	32	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,236.00000	1,064	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			30.00000	37	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,141.00000	970	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			35.00000	43	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,048.00000	877	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			41.00000	50	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			613.00000	459	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			106.00000	132	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,284.00000	1,112	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			27.00000	34	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,189.00000	1,017	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			32.00000	40	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,094.00000	924	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			38.00000	46	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,001.00000	831	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			45.00000	54	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			909.00000	741	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			53.00000	63	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			819.00000	652	24.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			63.00000	74	24.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,048.00000	877	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			41.00000	50	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			538.00000	392	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			131.00000	165	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			733.00000	569	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			77.00000	92	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			433.00000	303	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			177.00000	225	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			370.00000	255	23.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			213.00000	278	23.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			433.00000	303	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			177.00000	225	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			370.00000	255	23.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			213.00000	278	23.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,189.00000	1,017	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			32.00000	40	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,001.00000	831	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.85	Put			45.00000	54	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			575.00000	425	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			118.00000	148	23.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			401.00000	276	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			194.00000	248	23.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			63.00000	53	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,107.00000	1,275	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			53.00000	44	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,346.00000	1,517	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			285.00000	204	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			278.00000	376	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			72.00000	60	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			966.00000	1,132	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			47.00000	39	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,540.00000	1,712	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			90.00000	72	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			834.00000	994	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,380.00000	1,207	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			23.00000	30	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			24.00000	17	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,217.00000	2,389	42.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			12.00000	8	44.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,805.00000	2,980	44.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			5.00000	4	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,399.00000	3,576	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			2.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,995.00000	4,174	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			35.00000	29	41.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,879.00000	2,051	41.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			18.00000	11	42.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,462.00000	2,634	42.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			8.00000	6	45.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,052.00000	3,228	45.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			3.00000	2	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,647.00000	3,825	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			10.00000	7	44.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,904.00000	3,079	44.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			3.00000	2	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,697.00000	3,875	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	0	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,494.00000	4,673	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,294.00000	5,472	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,476.00000	1,303	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			20.00000	26	32.26	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 16/03/2009 Currency Future	15.35	Call			16.00000	10	43.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,560.00000	2,732	43.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			6.00000	4	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,349.00000	3,527	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			1.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,145.00000	4,323	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,944.00000	5,123	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,863.00000	1,687	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			7.00000	9	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			25.00000	18	42.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,169.00000	2,341	42.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			10.00000	7	44.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,953.00000	3,129	44.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			3.00000	2	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,746.00000	3,924	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	0	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,544.00000	4,723	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,209.00000	2,031	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			2.00000	3	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,428.00000	1,255	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			22.00000	28	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			37.00000	31	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,831.00000	2,003	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			15.00000	10	43.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,609.00000	2,782	43.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			1.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,195.00000	4,373	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,657.00000	2,478	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,907.00000	2,728	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,109.00000	1,932	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			3.00000	4	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			33.00000	26	41.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,927.00000	2,099	41.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			13.00000	9	43.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,707.00000	2,881	43.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			4.00000	3	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,498.00000	3,676	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,007.00000	2,828	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,209.00000	2,031	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			2.00000	3	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			37.00000	31	41.48	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 16/03/2009 Currency Future	14.60	Put			1,831.00000	2,003	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,957.00000	2,778	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,159.00000	1,981	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			2.00000	4	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			14.00000	9	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,658.00000	2,831	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			5.00000	3	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,448.00000	3,626	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,107.00000	2,928	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,308.00000	2,130	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			1.00000	2	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,525.00000	1,352	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			18.00000	24	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			42.00000	36	41.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,736.00000	1,908	41.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			17.00000	11	42.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,511.00000	2,683	42.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			6.00000	5	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,300.00000	3,477	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,707.00000	2,528	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,912.00000	1,735	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			6.00000	8	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			53.00000	44	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,346.00000	1,517	36.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,607.00000	2,428	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,814.00000	1,638	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			8.00000	11	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			49.00000	42	37.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,443.00000	1,614	37.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			9.00000	6	45.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			3,003.00000	3,179	45.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			3.00000	2	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,796.00000	3,974	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,507.00000	2,328	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	1	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,717.00000	1,542	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			11.00000	14	33.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			47.00000	39	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,540.00000	1,712	39.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			21.00000	14	42.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,315.00000	2,487	42.43	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.90	Call			8.00000	6	45.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,101.00000	3,278	45.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			2.00000	2	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,896.00000	4,074	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,807.00000	2,628	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,011.00000	1,833	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			4.00000	6	33.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			538.00000	392	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			131.00000	165	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			30.00000	23	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,023.00000	2,195	41.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			4.00000	3	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,597.00000	3,775	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,457.00000	2,278	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			1.00000	1	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,669.00000	1,494	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			12.00000	16	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			45.00000	38	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,589.00000	1,761	39.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			20.00000	13	42.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,364.00000	2,536	42.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			7.00000	5	45.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,151.00000	3,328	45.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			2.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,945.00000	4,124	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,358.00000	2,179	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			1.00000	2	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,573.00000	1,399	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			16.00000	21	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			7.00000	5	46.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,250.00000	3,427	46.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			2.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,045.00000	4,224	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,407.00000	2,229	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			1.00000	1	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,621.00000	1,446	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			14.00000	18	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			19.00000	12	42.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,413.00000	2,585	42.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			7.00000	5	45.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,200.00000	3,377	45.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,707.00000	2,528	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,757.00000	2,578	29.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,961.00000	1,784	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			5.00000	7	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			28.00000	21	41.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,072.00000	2,244	41.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			11.00000	7	44.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,854.00000	3,030	44.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,557.00000	2,378	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,766.00000	1,590	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			9.00000	12	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			48.00000	41	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,492.00000	1,663	38.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			23.00000	16	42.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,266.00000	2,438	42.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			8.00000	6	45.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,052.00000	3,228	45.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			2.00000	2	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,846.00000	4,024	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			1.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,294.00000	4,473	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,912.00000	1,735	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			6.00000	8	33.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			2.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,045.00000	4,224	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,844.00000	5,023	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,794.00000	4,973	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,159.00000	1,981	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			2.00000	4	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,380.00000	1,207	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			23.00000	30	31.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			14.00000	9	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,658.00000	2,831	43.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			1.00000	1	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,245.00000	4,423	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,258.00000	2,080	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			2.00000	3	34.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,476.00000	1,303	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			20.00000	26	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			16.00000	10	43.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,560.00000	2,732	43.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			6.00000	4	46.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,349.00000	3,527	46.44	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	9.50	Call			3,307.00000	3,128	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,507.00000	2,328	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	1	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			955.00000	786	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			49.00000	58	26.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			8.00000	6	45.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,101.00000	3,278	45.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,407.00000	3,228	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,207.00000	3,028	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,407.00000	2,229	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			1.00000	1	33.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.84450		13.01660		25.55	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.00	Call			717.00000	634	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			700.00000	790	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			698.00000	618	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			732.00000	823	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			680.00000	601	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			763.00000	857	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			662.00000	586	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			796.00000	891	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			629.00000	556	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			862.00000	961	26.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			662.00000	586	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			796.00000	891	26.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			645.00000	571	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			829.00000	926	26.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			756.00000	670	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			639.00000	725	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			795.00000	707	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			578.00000	663	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			775.00000	688	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			608.00000	694	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			555.00000	490	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,038.00000	1,145	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			569.00000	502	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,002.00000	1,108	27.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			501.00000	441	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,134.00000	1,246	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			484.00000	425	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,167.00000	1,281	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			501.00000	441	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,134.00000	1,246	27.36	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 12/06/2009 Currency Future	13.80	Call			451.00000	396	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,234.00000	1,351	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			420.00000	368	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,303.00000	1,423	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			518.00000	457	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,102.00000	1,212	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			484.00000	425	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,167.00000	1,281	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			613.00000	542	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			897.00000	997	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			736.00000	652	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			670.00000	757	25.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			536.00000	473	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,070.00000	1,179	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			405.00000	355	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,339.00000	1,460	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			391.00000	342	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,374.00000	1,497	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			363.00000	317	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,447.00000	1,572	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			239.00000	206	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,872.00000	2,011	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			229.00000	197	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,913.00000	2,053	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			301.00000	261	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,635.00000	1,767	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			350.00000	305	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,484.00000	1,610	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			435.00000	382	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,269.00000	1,387	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			518.00000	457	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,102.00000	1,212	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			536.00000	473	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,070.00000	1,179	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			613.00000	542	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			897.00000	997	26.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			598.00000	528	26.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			931.00000	1,034	26.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			583.00000	515	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			966.00000	1,070	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			451.00000	396	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,234.00000	1,351	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			583.00000	515	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			966.00000	1,070	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			363.00000	317	27.36	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 12/06/2009 Currency Future	14.10	Put			1,447.00000	1,572	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			268.00000	232	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,752.00000	1,888	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			195.00000	167	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,079.00000	2,223	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			152.00000	130	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,336.00000	2,485	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			313.00000	272	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,596.00000	1,727	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			337.00000	294	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,521.00000	1,649	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			756.00000	670	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			639.00000	725	25.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			815.00000	727	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			549.00000	632	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,076.00000	969	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			359.00000	424	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,044.00000	939	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			377.00000	444	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,108.00000	999	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			342.00000	405	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,044.00000	939	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			377.00000	444	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			922.00000	825	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			455.00000	531	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			952.00000	853	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			435.00000	508	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			865.00000	772	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			498.00000	578	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,244.00000	1,127	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			277.00000	332	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			982.00000	881	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			415.00000	486	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,141.00000	1,030	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			325.00000	386	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,209.00000	1,094	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			293.00000	350	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,175.00000	1,062	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			308.00000	367	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,503.00000	1,372	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			186.00000	228	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,426.00000	1,299	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			210.00000	255	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,352.00000	1,229	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			235.00000	284	24.48	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 12/06/2009 Currency Future	12.00	Call			1,279.00000	1,160	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			263.00000	316	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,012.00000	910	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			396.00000	465	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,464.00000	1,336	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			198.00000	241	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,389.00000	1,264	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			222.00000	269	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,315.00000	1,194	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			249.00000	300	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			922.00000	825	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			455.00000	531	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,209.00000	1,094	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			293.00000	350	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			893.00000	798	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			476.00000	554	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			837.00000	746	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			520.00000	602	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,244.00000	1,127	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			277.00000	332	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,175.00000	1,062	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			308.00000	367	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,542.00000	1,410	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			175.00000	215	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,389.00000	1,264	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			222.00000	269	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			865.00000	772	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			498.00000	578	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			775.00000	688	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			608.00000	694	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			893.00000	798	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			476.00000	554	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,076.00000	969	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			359.00000	424	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,012.00000	910	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			396.00000	465	24.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			795.00000	707	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			578.00000	663	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			698.00000	618	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			732.00000	823	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			467.00000	410	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,201.00000	1,316	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			420.00000	368	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,303.00000	1,423	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			325.00000	282	27.36	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 12/06/2009 Currency Future	14.25	Put			1,558.00000	1,688	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			279.00000	242	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,712.00000	1,847	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			258.00000	223	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,792.00000	1,929	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			220.00000	190	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,954.00000	2,095	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			203.00000	175	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,037.00000	2,180	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			187.00000	161	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,121.00000	2,266	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			172.00000	148	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,206.00000	2,353	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			290.00000	251	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,673.00000	1,807	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			248.00000	214	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,832.00000	1,970	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			313.00000	272	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,596.00000	1,727	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			290.00000	251	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,673.00000	1,807	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			248.00000	214	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,832.00000	1,970	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			212.00000	182	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,995.00000	2,137	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			180.00000	154	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,163.00000	2,309	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			165.00000	141	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,249.00000	2,397	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			140.00000	119	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,423.00000	2,574	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			128.00000	109	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,512.00000	2,664	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			118.00000	100	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,601.00000	2,755	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			108.00000	91	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,691.00000	2,847	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			212.00000	182	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,995.00000	2,137	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			195.00000	167	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,079.00000	2,223	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			140.00000	119	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,423.00000	2,574	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			377.00000	329	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,410.00000	1,534	27.36	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 12/06/2009 Currency Future	13.10	Call			680.00000	601	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			763.00000	857	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			377.00000	329	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,410.00000	1,534	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			350.00000	305	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,484.00000	1,610	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			337.00000	294	27.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,521.00000	1,649	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.02380		13.19120		25.84	65,119.00	5	77.00
€ / R On 14/09/2009 Currency Future	13.20	Call			993.00000	918	25.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,002.00000	1,094	25.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			1,011.00000	935	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			970.00000	1,061	25.84	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			975.00000	901	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,034.00000	1,127	26.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			957.00000	885	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,066.00000	1,161	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			940.00000	869	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,099.00000	1,195	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			923.00000	853	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,132.00000	1,230	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			957.00000	885	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,066.00000	1,161	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			923.00000	853	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,132.00000	1,230	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,050.00000	971	25.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			909.00000	997	25.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,069.00000	989	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			878.00000	965	25.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			907.00000	838	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,165.00000	1,264	26.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			825.00000	763	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,334.00000	1,439	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			806.00000	745	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,365.00000	1,471	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			845.00000	781	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,304.00000	1,407	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			751.00000	693	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,460.00000	1,569	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			751.00000	693	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,460.00000	1,569	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			733.00000	676	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,492.00000	1,602	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			769.00000	710	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,428.00000	1,536	27.09	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.00	Call			716.00000	660	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,525.00000	1,636	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			682.00000	628	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,591.00000	1,705	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			787.00000	727	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,396.00000	1,503	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			891.00000	823	26.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,199.00000	1,300	26.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,030.00000	953	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			939.00000	1,029	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			649.00000	598	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,658.00000	1,774	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			468.00000	429	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,126.00000	2,255	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			787.00000	727	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,396.00000	1,503	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			682.00000	628	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,591.00000	1,705	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			618.00000	569	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,727.00000	1,845	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			588.00000	541	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,797.00000	1,917	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			559.00000	514	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,868.00000	1,990	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			532.00000	488	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,941.00000	2,065	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			860.00000	795	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,269.00000	1,371	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			618.00000	569	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,727.00000	1,845	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			588.00000	541	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,797.00000	1,917	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,206.00000	1,123	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			714.00000	800	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,152.00000	1,072	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			761.00000	849	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,107.00000	1,028	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			816.00000	904	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			860.00000	795	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,269.00000	1,371	26.96	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			875.00000	809	26.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,234.00000	1,335	26.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			699.00000	644	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,558.00000	1,670	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			666.00000	613	27.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.15	Put			1,624.00000	1,739	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			634.00000	583	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,693.00000	1,809	27.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,030.00000	953	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			939.00000	1,029	25.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,107.00000	1,028	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			816.00000	904	25.24	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,126.00000	1,048	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			784.00000	874	25.12	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,089.00000	1,008	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			847.00000	934	25.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			875.00000	809	26.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,234.00000	1,335	26.83	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.82700		243.16300		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			295.04500		296.27200		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future			302.71700		303.97800		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			305.84200		306.96400		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.30800		126.63600		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.59300		129.93000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			132.36100		132.70400		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.96750		298.17300		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			304.69000		305.92900		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			311.19900		312.45900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.87900		338.06800		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.38700		346.57800		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			349.30800		349.48400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.85800		8.74400		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.80600		8.70900		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.17900		8.07100		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.58000		8.46700		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.84400		8.74800		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J204 On 21/12/2018 jSwap			8.69000		8.59400		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.63200		8.53600		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.67000		7.57100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.79900		6.61000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.85800		6.70200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.43300		7.27000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.51300		7.33700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.19800		8.07900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.27300		8.15400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.46100		8.36500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.48600		8.39000		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09200		11.09100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.61700		10.61400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.14800		10.13800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.42000		10.41200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.84000		9.83200		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.71200		286.01600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			292.11600		293.45600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			298.35600		299.71900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.22600		6.10400		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,015.00000	3,856	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.71400		5.56400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,332.00000	4,174	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,580.00000	4,421	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.13700		4.94000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,341.00000	1,202	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			71.00000	94	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.81800		7.74400		12.40	32,523,270.00	250	10,454.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	7.25	Call			1,644.00000	1,479	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,555.00000	4,819	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			559.00000	484	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,056.00000	8,410	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,666.00000	7,295	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			632.00000	690	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.76900		7.69200		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,921.00000	9,575	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,546.00000	1,631	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.78400		7.70200		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,864.00000	4,640	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,962.00000	6,181	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.81500		7.72800		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,482.00000	6,238	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,368.00000	6,574	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.24000		8.16800		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			5,001.00000	4,605	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,822.00000	7,194	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,945.00000	10,348	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,495.00000	2,666	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			695.00000	600	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			20,708.00000	21,381	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.20300		8.12900		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,741.00000	5,400	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,748.00000	13,193	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			14,268.00000	13,708	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,464.00000	5,691	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.20500		8.12900		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,714.00000	8,333	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,661.00000	16,081	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			16,438.00000	15,889	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,701.00000	7,953	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.21900		8.14200		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,921.00000	13,449	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,796.00000	13,128	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.30000		9.25000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,181.00000	1,166	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			659.00000	659	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.75200		7.67700		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,295.00000	6,980	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			324.00000	355	12.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future			7.64700	7.56800		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		8,259.00000	7,969	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,051.00000	1,115	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.61700	7.53500		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		4,220.00000	4,033	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,371.00000	4,536	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.61200	7.52500		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,846.00000	4,655	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,950.00000	5,117	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.27100	8.19800		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call		6,015.00000	5,680	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,368.00000	1,468	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.21300	8.13700		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,701.00000	8,372	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,428.00000	2,544	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.21800	8.13900		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		4,520.00000	4,315	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,275.00000	8,522	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.24400	8.16200		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		7,484.00000	7,229	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,272.00000	7,474	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.29900	8.22600		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call		2,165.00000	1,969	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,319.00000	5,596	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call		5,405.00000	5,072	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		2,077.00000	2,217	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,425.00000	6,065	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,562.00000	1,674	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.25100	8.17500		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		9,345.00000	8,988	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,757.00000	2,885	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.25500	8.17700		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,936.00000	4,714	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,317.00000	9,585	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.27700	8.19600		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,876.00000	7,599	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,852.00000	8,072	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.63700	7.55100		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,766.00000	5,470	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		336.00000	373	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.51000	7.41900		11.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 06/08/2009 Bond Future	7.00	Call			2,253.00000	2,101	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			3,827.00000	4,013	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,318.00000	7,037	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			778.00000	834	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.46400		7.36700		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,784.00000	3,595	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,313.00000	3,468	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.44300		7.34000		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			4,332.00000	4,141	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,794.00000	3,950	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.35600		8.28300		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,411.00000	6,048	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,789.00000	1,911	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.31400		8.24000		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,460.00000	9,106	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,098.00000	3,231	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.31900		8.24200		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,024.00000	4,800	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,014.00000	10,289	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.34000		8.26100		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,206.00000	7,924	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,277.00000	8,497	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.39600		8.32300		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,370.00000	5,030	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,502.00000	2,661	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.38400		8.31100		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,466.00000	9,111	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,376.00000	3,515	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.42400		8.35300		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,604.00000	5,377	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,762.00000	10,009	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.51300		8.44400		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			9,036.00000	8,775	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,670.00000	8,859	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.05600		7.97400		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,364.00000	9,746	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,651.00000	1,791	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.02300		7.94000		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,878.00000	11,333	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,834.00000	5,059	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.02100		7.93600		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/11/2009 Bond Future	7.25	Call			7,321.00000	6,946	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,155.00000	14,568	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,407.00000	6,064	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,958.00000	16,403	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.02800		7.94200		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			10,158.00000	9,735	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,446.00000	14,819	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			21,167.00000	20,541	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,113.00000	5,282	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			293.18700		294.37800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			300.81100		302.03500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			307.23700		308.48200		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.43830		6.49960		26.51	0.00	0	12,986.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			156.00000	127	27.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			156.00000	189	27.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			178.00000	146	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			128.00000	157	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			137.00000	111	27.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			188.00000	223	27.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			137.00000	111	27.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			188.00000	223	27.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			106.00000	85	29.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			257.00000	297	29.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			121.00000	97	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			221.00000	259	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			121.00000	97	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			221.00000	259	28.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			94.00000	75	30.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			294.00000	336	30.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			83.00000	66	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			333.00000	377	30.84	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			106.00000	85	29.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			257.00000	297	29.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			94.00000	75	30.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			294.00000	336	30.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			64.00000	49	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			415.00000	461	31.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			73.00000	57	31.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			373.00000	418	31.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			49.00000	35	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			499.00000	547	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			56.00000	41	32.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90	Put			457.00000	503	32.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			49.00000	35	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			499.00000	547	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			73.00000	57	31.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			373.00000	418	31.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			41.00000	29	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			541.00000	590	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			34.00000	24	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			585.00000	635	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			56.00000	41	32.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			457.00000	503	32.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			2.00000	1	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,153.00000	1,213	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			1.00000	1	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,302.00000	1,362	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			5.00000	3	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,006.00000	1,065	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			13.00000	8	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			813.00000	870	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			23.00000	15	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			674.00000	727	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			28.00000	19	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			629.00000	681	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			231.00000	191	25.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			81.00000	102	25.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			297.00000	250	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			47.00000	62	24.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			262.00000	219	24.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			63.00000	80	24.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			203.00000	167	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			103.00000	128	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			178.00000	146	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			128.00000	157	26.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			34.00000	24	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			585.00000	635	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			339.00000	287	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			39.00000	49	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			203.00000	167	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			103.00000	128	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			23.00000	15	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			674.00000	727	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			19.00000	12	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			719.00000	774	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			13.00000	8	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			813.00000	870	32.25	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	7.40	Call			8.00000	5	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			908.00000	967	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			15.00000	10	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			766.00000	822	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			10.00000	6	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			861.00000	918	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			425.00000	367	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			25.00000	29	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			339.00000	287	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			39.00000	49	24.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			607.00000	546	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			7.00000	8	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			513.00000	454	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			14.00000	15	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			560.00000	499	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			10.00000	11	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			468.00000	409	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			19.00000	21	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			383.00000	326	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			33.00000	38	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			383.00000	326	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			33.00000	38	24.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			19.00000	12	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			719.00000	774	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			8.00000	5	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			908.00000	967	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			6.00000	4	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			957.00000	1,016	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			4.00000	2	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,054.00000	1,114	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			3.00000	2	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,104.00000	1,163	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			2.00000	1	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,202.00000	1,263	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			1.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,401.00000	1,462	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			1.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,401.00000	1,462	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			0.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,501.00000	1,562	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,601.00000	1,662	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,701.00000	1,762	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			1.00000	1	32.25	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	7.75	Put			1,252.00000	1,312	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			1.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,351.00000	1,412	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			1.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,451.00000	1,512	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			0.00000	0	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,551.00000	1,612	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			28.00000	19	32.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			629.00000	681	32.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.51640		6.57420		26.16	0.00	0	1,470.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			383.00000	355	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			359.00000	389	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			403.00000	374	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			329.00000	358	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			364.00000	338	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			390.00000	421	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			346.00000	321	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			422.00000	454	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			314.00000	291	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			490.00000	524	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			346.00000	321	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			422.00000	454	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			330.00000	305	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			455.00000	489	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			299.00000	277	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			525.00000	560	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			285.00000	264	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			561.00000	598	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			260.00000	240	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			635.00000	674	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			260.00000	240	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			635.00000	674	29.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			272.00000	252	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			598.00000	635	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			285.00000	264	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			561.00000	598	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			232.00000	215	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			708.00000	749	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			248.00000	230	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			674.00000	713	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			272.00000	252	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			598.00000	635	28.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			299.00000	277	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			525.00000	560	28.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			330.00000	305	27.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Put			455.00000	489	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			218.00000	201	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			744.00000	785	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			204.00000	188	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			780.00000	822	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			232.00000	215	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			708.00000	749	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			204.00000	188	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			780.00000	822	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			80.00000	73	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,306.00000	1,357	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			69.00000	63	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,395.00000	1,446	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			109.00000	99	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,134.00000	1,183	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			145.00000	133	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			971.00000	1,017	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			178.00000	164	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			854.00000	898	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			191.00000	176	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			817.00000	860	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			383.00000	355	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			359.00000	389	26.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			423.00000	393	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			299.00000	327	25.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			445.00000	414	25.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			270.00000	297	25.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			445.00000	414	25.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			270.00000	297	25.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			493.00000	458	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			219.00000	242	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			191.00000	176	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			817.00000	860	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			166.00000	153	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			892.00000	937	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			145.00000	133	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			971.00000	1,017	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			126.00000	115	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,051.00000	1,099	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			155.00000	143	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			931.00000	976	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			135.00000	124	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,011.00000	1,057	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			549.00000	510	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			175.00000	194	24.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.00	Call			688.00000	645	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			114.00000	128	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			617.00000	575	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			142.00000	159	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			549.00000	510	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			175.00000	194	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			493.00000	458	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			219.00000	242	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			652.00000	609	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			128.00000	143	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			582.00000	542	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			158.00000	176	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			520.00000	484	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			196.00000	217	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			468.00000	435	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			244.00000	269	25.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			582.00000	542	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			158.00000	176	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			117.00000	107	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,093.00000	1,141	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			101.00000	92	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,177.00000	1,226	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			166.00000	153	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			892.00000	937	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			94.00000	86	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,219.00000	1,269	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			94.00000	86	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,219.00000	1,269	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			80.00000	73	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,306.00000	1,357	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			69.00000	63	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,395.00000	1,446	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			59.00000	54	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,485.00000	1,537	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			50.00000	46	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,576.00000	1,629	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			43.00000	39	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,668.00000	1,722	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			36.00000	33	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,762.00000	1,816	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			43.00000	39	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,668.00000	1,722	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			117.00000	107	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,093.00000	1,141	29.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			423.00000	393	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
ZAAD On 12/06/2009 Currency Future	6.45	Put			299.00000	327	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.57810		6.63440		26.35	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			513.00000	488	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			529.00000	560	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			532.00000	506	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			498.00000	528	26.59	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			495.00000	471	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			561.00000	593	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			495.00000	471	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			561.00000	593	27.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			462.00000	439	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			628.00000	661	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			513.00000	488	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			529.00000	560	26.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			478.00000	455	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			594.00000	627	27.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			446.00000	425	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			662.00000	696	27.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			432.00000	410	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			697.00000	732	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			417.00000	397	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			733.00000	769	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			391.00000	372	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			806.00000	844	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			404.00000	384	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			769.00000	806	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			417.00000	397	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			733.00000	769	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			391.00000	372	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			806.00000	844	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			357.00000	340	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			873.00000	912	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			374.00000	355	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			839.00000	877	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			374.00000	355	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			839.00000	877	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			570.00000	543	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			436.00000	465	26.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			342.00000	325	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			907.00000	946	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			312.00000	296	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			977.00000	1,018	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			590.00000	564	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			406.00000	435	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			551.00000	524	26.35	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	6.55	Put			467.00000	496	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			357.00000	340	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			873.00000	912	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			326.00000	310	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			942.00000	982	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			632.00000	602	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			347.00000	374	25.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			590.00000	564	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			406.00000	435	25.87	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			462.00000	439	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			628.00000	661	27.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			312.00000	296	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			977.00000	1,018	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			284.00000	269	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,050.00000	1,091	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			432.00000	410	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			697.00000	732	28.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			342.00000	325	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			907.00000	946	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			284.00000	269	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,050.00000	1,091	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			258.00000	245	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,124.00000	1,167	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			298.00000	282	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,013.00000	1,054	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			271.00000	257	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,086.00000	1,129	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			246.00000	233	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,162.00000	1,205	28.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			655.00000	624	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			320.00000	346	24.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			610.00000	582	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			376.00000	404	25.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			679.00000	646	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			294.00000	318	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			551.00000	524	26.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			467.00000	496	26.35	0.00	0	0.00

**Total for Derivatives:**

**117,478,506.10**

**8,595**

**433,442.00**

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>								<b>117,478,506.10</b>	<b>8,595</b>	<b>433,442.00</b>
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