

Daily MTM Report

Daily summary for 03/03/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR3 On 23/04/2009 Bond			16.73300		16.73300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.88500		6.93000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.09000		8.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.46500		8.53000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.04500		8.09000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.54000		8.57500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.57000		8.60000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.96000		8.01000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.60000		8.64000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.62000		8.67400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.28000		8.35000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.52330		10.42180		31.91	152,735,176.20	14,514	194,747.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			261.00000	312	31.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			240.00000	188	31.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			391.00000	469	30.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			120.00000	96	30.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			591.00000	683	33.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			69.00000	59	33.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			506.00000	595	32.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			84.00000	72	32.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			464.00000	552	31.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			92.00000	79	31.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			361.00000	429	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			140.00000	106	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			307.00000	367	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			186.00000	143	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			284.00000	338	30.77	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			212.00000	165	30.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			423.00000	510	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			102.00000	87	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			391.00000	469	30.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			120.00000	96	30.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			188.00000	223	32.66	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			366.00000	300	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			548.00000	639	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			76.00000	65	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			725.00000	818	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			53.00000	45	36.01	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			816.00000	909	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			44.00000	35	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			680.00000	773	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			58.00000	49	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			423.00000	510	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			102.00000	87	31.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			334.00000	397	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			162.00000	124	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			261.00000	312	31.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			240.00000	188	31.11	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	10.05	Call			464.00000	552	31.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			92.00000	79	31.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			8.00000	10	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,886.00000	1,787	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			635.00000	727	34.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			63.00000	54	34.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			361.00000	429	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			140.00000	106	29.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			241.00000	287	31.51	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			269.00000	214	31.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			307.00000	367	30.42	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			186.00000	143	30.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			222.00000	264	31.91	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			300.00000	241	31.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			114.00000	134	35.18	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			592.00000	511	35.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			83.00000	97	37.06	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			761.00000	674	37.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			284.00000	338	30.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			212.00000	165	30.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			97.00000	114	36.12	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			675.00000	591	36.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			591.00000	683	33.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			69.00000	59	33.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			635.00000	727	34.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			63.00000	54	34.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			862.00000	953	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			41.00000	30	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			951.00000	1,045	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			30.00000	21	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			907.00000	999	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			35.00000	25	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			862.00000	953	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			41.00000	30	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			188.00000	223	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			366.00000	300	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			204.00000	243	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			332.00000	270	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			159.00000	188	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			437.00000	365	33.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			124.00000	146	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			552.00000	472	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			105.00000	124	35.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			634.00000	550	35.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			173.00000	205	33.05	0.00	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			401.00000	332	33.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			146.00000	173	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			475.00000	399	33.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			52.00000	61	39.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,030.00000	937	39.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			48.00000	56	40.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,076.00000	983	40.35	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			39.00000	45	41.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,217.00000	1,122	41.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,522.00000	2,623	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,136.00000	1,233	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			15.00000	10	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			770.00000	865	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			48.00000	41	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,043.00000	1,138	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			21.00000	15	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,232.00000	1,330	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			10.00000	7	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,673.00000	1,774	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			1.00000	1	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,623.00000	1,724	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			2.00000	1	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,822.00000	1,924	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			1.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,822.00000	1,924	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			1.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,872.00000	1,974	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,022.00000	2,123	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,972.00000	2,073	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,922.00000	2,023	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,122.00000	2,223	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,872.00000	1,974	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,372.00000	2,473	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,272.00000	2,373	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,172.00000	2,273	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,072.00000	2,173	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,773.00000	1,874	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			1.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,574.00000	1,675	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			2.00000	1	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,072.00000	2,173	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,972.00000	2,073	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,574.00000	1,675	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			2.00000	1	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,475.00000	1,575	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			3.00000	2	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,422.00000	2,523	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,322.00000	2,423	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,222.00000	2,323	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,723.00000	1,824	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			1.00000	1	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,322.00000	2,423	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,222.00000	2,323	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,723.00000	1,824	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			1.00000	1	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,623.00000	1,724	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			2.00000	1	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,524.00000	1,625	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			3.00000	2	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,372.00000	2,473	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,272.00000	2,373	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,773.00000	1,874	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			1.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,122.00000	2,223	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,426.00000	1,526	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			4.00000	3	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,328.00000	1,428	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			7.00000	4	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,232.00000	1,330	36.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			10.00000	7	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,328.00000	1,428	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			7.00000	4	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,043.00000	1,138	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			21.00000	15	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			770.00000	865	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			48.00000	41	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,524.00000	1,625	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			3.00000	2	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,136.00000	1,233	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			15.00000	10	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			680.00000	773	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			58.00000	49	35.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,089.00000	1,186	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			18.00000	12	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			997.00000	1,091	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			25.00000	18	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			548.00000	639	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			76.00000	65	33.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			204.00000	243	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			332.00000	270	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			173.00000	205	33.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			401.00000	332	33.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			90.00000	105	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			718.00000	632	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			76.00000	89	37.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			805.00000	716	37.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			135.00000	158	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			513.00000	435	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			114.00000	134	35.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			592.00000	511	35.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			135.00000	158	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			513.00000	435	34.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			71.00000	83	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			849.00000	759	38.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			60.00000	71	38.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			939.00000	847	38.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			60.00000	71	38.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			939.00000	847	38.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			45.00000	52	40.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,123.00000	1,029	40.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			34.00000	39	42.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,312.00000	1,216	42.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			27.00000	34	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,405.00000	1,311	43.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.90	Call			21.00000	27	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,500.00000	1,404	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			17.00000	22	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,595.00000	1,498	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			90.00000	105	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			718.00000	632	36.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			76.00000	89	37.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			805.00000	716	37.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			65.00000	76	38.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			894.00000	803	38.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			56.00000	66	39.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			984.00000	892	39.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			42.00000	49	41.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,170.00000	1,075	41.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			36.00000	42	42.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,264.00000	1,169	42.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			30.00000	37	43.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,358.00000	1,263	43.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			24.00000	31	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,452.00000	1,357	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			27.00000	34	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,405.00000	1,311	43.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			83.00000	97	37.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			761.00000	674	37.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			124.00000	146	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			552.00000	472	34.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			907.00000	999	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			35.00000	25	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,184.00000	1,282	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			12.00000	8	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			997.00000	1,091	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			25.00000	18	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,280.00000	1,379	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			8.00000	5	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,089.00000	1,186	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			18.00000	12	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			816.00000	909	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			44.00000	35	36.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			39.00000	45	41.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,217.00000	1,122	41.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			56.00000	66	39.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			984.00000	892	39.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.71240		10.60860		29.19	119,614,658.40	11,166	41,647.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			673.00000	702	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			664.00000	589	28.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.30	Call			797.00000	832	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			488.00000	420	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			924.00000	970	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			365.00000	307	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			599.00000	624	29.57	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			791.00000	712	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			871.00000	910	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			412.00000	348	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			845.00000	883	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			437.00000	371	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			845.00000	883	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			437.00000	371	27.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			753.00000	784	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			544.00000	472	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			733.00000	762	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			574.00000	500	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			713.00000	741	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			604.00000	529	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			821.00000	857	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			462.00000	395	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			897.00000	937	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			388.00000	325	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			983.00000	1,036	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			325.00000	274	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,049.00000	1,105	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			290.00000	242	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			951.00000	1,002	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			343.00000	290	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			797.00000	832	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			488.00000	420	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			692.00000	721	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			634.00000	559	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			774.00000	808	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			516.00000	445	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			753.00000	784	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			544.00000	472	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			653.00000	681	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			695.00000	619	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			653.00000	681	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			695.00000	619	29.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,117.00000	1,176	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			258.00000	214	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,152.00000	1,213	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			243.00000	200	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,083.00000	1,140	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.80	Put			274.00000	228	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			924.00000	970	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			365.00000	307	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			774.00000	808	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			516.00000	445	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			673.00000	702	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			664.00000	589	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			692.00000	721	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			634.00000	559	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			635.00000	661	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			726.00000	649	29.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			566.00000	589	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			858.00000	777	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			517.00000	541	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			958.00000	879	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			481.00000	508	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,022.00000	945	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			583.00000	606	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			824.00000	744	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			599.00000	624	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			791.00000	712	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			551.00000	573	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			892.00000	810	30.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			414.00000	437	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,156.00000	1,075	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			329.00000	347	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,370.00000	1,284	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			316.00000	333	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,407.00000	1,321	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			280.00000	295	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,522.00000	1,433	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			463.00000	489	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,055.00000	977	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			583.00000	606	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			824.00000	744	29.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,298.00000	1,365	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			189.00000	153	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,016.00000	1,070	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			307.00000	258	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,224.00000	1,288	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			215.00000	176	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,083.00000	1,140	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			274.00000	228	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,374.00000	1,445	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			166.00000	132	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,744.00000	1,827	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			85.00000	64	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,744.00000	1,827	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			85.00000	64	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,875.00000	1,962	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			66.00000	49	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,920.00000	2,007	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			61.00000	45	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,964.00000	2,053	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			56.00000	41	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,055.00000	2,146	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			47.00000	34	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,010.00000	2,099	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			51.00000	37	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,194.00000	2,287	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			35.00000	25	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,010.00000	2,099	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			51.00000	37	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,831.00000	1,916	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			72.00000	54	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,382.00000	2,478	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			23.00000	16	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,287.00000	2,382	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			29.00000	20	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,101.00000	2,193	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			42.00000	30	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,658.00000	1,739	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			100.00000	76	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,575.00000	1,653	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			116.00000	90	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,335.00000	2,430	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			26.00000	18	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,240.00000	2,335	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			32.00000	22	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,147.00000	2,240	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			39.00000	27	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,787.00000	1,871	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			79.00000	59	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,701.00000	1,783	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			92.00000	70	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,616.00000	1,696	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			108.00000	83	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,574.00000	2,672	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			15.00000	10	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,477.00000	2,575	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.15	Put			19.00000	13	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,101.00000	2,193	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			42.00000	30	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,194.00000	2,287	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			35.00000	25	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,430.00000	2,527	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			21.00000	14	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,240.00000	2,335	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			32.00000	22	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,787.00000	1,871	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			79.00000	59	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,055.00000	2,146	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			47.00000	34	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,964.00000	2,053	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			56.00000	41	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,875.00000	1,962	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			66.00000	49	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,616.00000	1,696	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			108.00000	83	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,534.00000	1,610	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			125.00000	98	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,453.00000	1,526	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			144.00000	114	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,534.00000	1,610	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			125.00000	98	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,152.00000	1,213	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			243.00000	200	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,224.00000	1,288	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			215.00000	176	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,453.00000	1,526	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			144.00000	114	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			897.00000	937	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			388.00000	325	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,374.00000	1,445	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			166.00000	132	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,016.00000	1,070	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			307.00000	258	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,260.00000	1,326	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			202.00000	164	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,187.00000	1,250	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			229.00000	188	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			871.00000	910	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			412.00000	348	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			617.00000	642	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			758.00000	680	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.15	Call			481.00000	508	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,022.00000	945	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			446.00000	471	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,088.00000	1,009	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			535.00000	557	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			927.00000	844	30.36	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			498.00000	526	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			990.00000	914	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			566.00000	589	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			858.00000	777	29.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			498.00000	526	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			990.00000	914	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			430.00000	454	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,121.00000	1,042	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			399.00000	421	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,190.00000	1,109	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			370.00000	390	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,261.00000	1,178	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			342.00000	361	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,333.00000	1,248	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			384.00000	405	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,225.00000	1,143	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			356.00000	375	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,297.00000	1,213	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			304.00000	320	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,445.00000	1,358	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			258.00000	272	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,600.00000	1,510	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			238.00000	250	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,679.00000	1,588	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			219.00000	230	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,760.00000	1,668	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			201.00000	211	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,843.00000	1,749	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			292.00000	308	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,483.00000	1,395	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			269.00000	283	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,561.00000	1,471	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			248.00000	261	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,639.00000	1,549	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			228.00000	240	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,720.00000	1,628	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			356.00000	375	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,297.00000	1,213	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			238.00000	250	30.76	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,679.00000	1,588	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		430.00000	454	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,121.00000	1,042	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		399.00000	421	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,190.00000	1,109	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		517.00000	541	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		958.00000	879	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		414.00000	437	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,156.00000	1,075	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		983.00000	1,036	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		325.00000	274	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,187.00000	1,250	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		229.00000	188	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,049.00000	1,105	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		290.00000	242	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,413.00000	1,485	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		155.00000	123	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,336.00000	1,405	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		177.00000	142	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,260.00000	1,326	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		202.00000	164	26.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.86410	10.75880		29.01	271,602.50	25	304.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		930.00000	962	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		921.00000	848	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,048.00000	1,082	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		739.00000	668	27.68	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,153.00000	1,199	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		594.00000	535	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		1,109.00000	1,147	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		650.00000	583	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,088.00000	1,125	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		679.00000	610	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		1,028.00000	1,061	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		769.00000	697	27.88	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		989.00000	1,022	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		830.00000	757	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		969.00000	1,003	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		860.00000	789	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,068.00000	1,103	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		709.00000	639	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,131.00000	1,170	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		622.00000	556	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,210.00000	1,259	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		552.00000	495	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,300.00000	1,352	26.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.95	Put			491.00000	438	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,181.00000	1,229	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			573.00000	514	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,008.00000	1,041	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			800.00000	727	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			989.00000	1,022	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			830.00000	757	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			893.00000	924	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			984.00000	910	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			893.00000	924	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			984.00000	910	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			1,008.00000	1,041	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			800.00000	727	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,109.00000	1,147	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			650.00000	583	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,153.00000	1,199	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			594.00000	535	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,362.00000	1,417	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			453.00000	402	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,331.00000	1,384	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			472.00000	420	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,270.00000	1,320	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			511.00000	456	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			741.00000	769	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,282.00000	1,204	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,394.00000	1,450	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			435.00000	385	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,331.00000	1,384	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			472.00000	420	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,526.00000	1,586	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			367.00000	322	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,459.00000	1,517	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			400.00000	353	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,394.00000	1,450	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			435.00000	385	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,068.00000	1,103	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			709.00000	639	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,560.00000	1,622	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			351.00000	308	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,492.00000	1,551	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			383.00000	337	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,426.00000	1,483	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			417.00000	369	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,240.00000	1,289	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			531.00000	475	26.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,088.00000	1,125	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			679.00000	610	27.30	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,595.00000	1,657	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			336.00000	293	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,459.00000	1,517	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			400.00000	353	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			1,210.00000	1,259	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			552.00000	495	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			949.00000	982	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			890.00000	818	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			911.00000	943	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			953.00000	879	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			875.00000	905	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,017.00000	941	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			841.00000	870	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,083.00000	1,005	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			1,181.00000	1,229	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			573.00000	514	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			858.00000	887	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,049.00000	973	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			825.00000	852	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,116.00000	1,038	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			794.00000	819	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,185.00000	1,105	29.83	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			911.00000	943	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			953.00000	879	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			825.00000	852	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,116.00000	1,038	29.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			759.00000	788	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,250.00000	1,174	30.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			875.00000	905	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,017.00000	941	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			809.00000	836	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			1,150.00000	1,072	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,240.00000	1,289	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			531.00000	475	26.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call			0.00000	836	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put			0.00000	1,072	29.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call			0.00000	804	29.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put			0.00000	1,139	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.99290		10.89080		29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,121.00000	1,158	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,131.00000	1,066	28.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,231.00000	1,272	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			940.00000	880	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,355.00000	1,402	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			764.00000	709	27.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,311.00000	1,357	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			821.00000	764	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,291.00000	1,335	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			850.00000	792	27.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,211.00000	1,252	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			970.00000	910	28.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,270.00000	1,314	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			879.00000	821	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,174.00000	1,214	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,033.00000	971	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,156.00000	1,195	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,065.00000	1,002	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,986.00000	2,058	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			295.00000	265	25.03	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,400.00000	1,449	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			709.00000	656	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,447.00000	1,498	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			657.00000	605	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,250.00000	1,293	27.85	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			909.00000	850	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,193.00000	1,233	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,002.00000	940	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,086.00000	1,124	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,195.00000	1,131	29.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,156.00000	1,195	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,065.00000	1,002	28.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,472.00000	1,524	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			631.00000	581	26.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,497.00000	1,549	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			606.00000	557	26.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,447.00000	1,498	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			657.00000	605	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,333.00000	1,379	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			792.00000	736	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			732.00000	756	31.93	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,141.00000	2,063	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			604.00000	624	33.38	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,713.00000	2,631	33.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,548.00000	1,603	26.07	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			557.00000	510	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,034.00000	1,071	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,294.00000	1,228	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,051.00000	1,088	29.32	0.00	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	11.10	Put			1,260.00000	1,195	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			986.00000	1,021	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,396.00000	1,328	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,018.00000	1,054	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,327.00000	1,261	29.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			732.00000	756	31.93	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,141.00000	2,063	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			899.00000	930	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,608.00000	1,537	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			927.00000	959	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,536.00000	1,466	30.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			798.00000	825	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,907.00000	1,832	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			712.00000	735	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,221.00000	2,142	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			638.00000	659	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,547.00000	2,466	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			573.00000	592	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,882.00000	2,799	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			822.00000	849	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,831.00000	1,756	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			656.00000	677	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,465.00000	2,384	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			588.00000	608	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,797.00000	2,715	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,533.00000	2,619	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			142.00000	126	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,057.00000	2,134	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			266.00000	241	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,657.00000	1,720	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			466.00000	427	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			775.00000	801	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,984.00000	1,908	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			558.00000	576	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			2,967.00000	2,883	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,617.00000	2,704	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			126.00000	111	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,133.00000	2,211	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			242.00000	218	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,719.00000	1,784	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			428.00000	391	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,400.00000	1,449	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			709.00000	656	26.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			956.00000	989	29.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,465.00000	1,396	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 14/12/2009 Currency Future	12.60	Call			674.00000	696	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,383.00000	2,303	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,288.00000	2,370	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			198.00000	177	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,849.00000	1,917	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			358.00000	324	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			846.00000	875	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,755.00000	1,682	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			517.00000	534	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,226.00000	3,141	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,210.00000	2,289	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			219.00000	197	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,783.00000	1,850	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			392.00000	357	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			692.00000	715	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,302.00000	2,222	32.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			588.00000	608	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,797.00000	2,715	33.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			504.00000	520	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,313.00000	3,227	34.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,368.00000	2,451	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			178.00000	158	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,916.00000	1,987	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			325.00000	294	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			872.00000	902	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,681.00000	1,609	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			621.00000	641	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,630.00000	2,549	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			530.00000	547	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,139.00000	3,054	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,450.00000	2,534	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			159.00000	141	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,601.00000	1,658	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			510.00000	465	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			753.00000	778	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,062.00000	1,985	31.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			638.00000	659	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,547.00000	2,466	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			544.00000	561	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,053.00000	2,969	34.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,328.00000	2,410	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			187.00000	167	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,882.00000	1,952	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			341.00000	309	25.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,522.00000	1,576	26.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.95	Put			581.00000	533	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			859.00000	888	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,718.00000	1,645	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			722.00000	746	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,181.00000	2,103	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			612.00000	633	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,671.00000	2,590	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			523.00000	540	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,183.00000	3,097	34.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,790.00000	2,880	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			99.00000	87	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,288.00000	2,370	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			198.00000	177	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			846.00000	875	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,755.00000	1,682	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,879.00000	2,970	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			88.00000	77	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,916.00000	1,987	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			325.00000	294	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,923.00000	3,015	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			82.00000	72	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,409.00000	2,493	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			168.00000	150	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,951.00000	2,022	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			310.00000	279	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,574.00000	1,630	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			533.00000	487	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,068.00000	1,106	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,227.00000	1,163	29.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			885.00000	915	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,644.00000	1,573	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			742.00000	767	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,102.00000	2,024	31.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			629.00000	650	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,588.00000	2,507	33.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			3,058.00000	3,152	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			68.00000	59	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,057.00000	2,134	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			266.00000	241	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			775.00000	801	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			1,984.00000	1,908	31.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			3,013.00000	3,106	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			72.00000	63	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,491.00000	2,576	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			150.00000	133	24.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.15	Call			2,021.00000	2,096	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			281.00000	253	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,629.00000	1,689	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			488.00000	446	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,103.00000	1,141	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,163.00000	1,098	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			913.00000	944	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,572.00000	1,501	30.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			764.00000	790	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,023.00000	1,947	31.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			565.00000	584	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			2,924.00000	2,841	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,242.00000	3,337	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			51.00000	44	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,703.00000	2,792	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			112.00000	99	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			986.00000	1,021	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,396.00000	1,328	29.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,289.00000	3,384	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			48.00000	41	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,746.00000	2,836	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			106.00000	93	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,249.00000	2,329	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			208.00000	186	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,815.00000	1,883	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			375.00000	340	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			1,002.00000	1,037	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,361.00000	1,294	29.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			834.00000	862	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,793.00000	1,719	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,335.00000	3,431	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			44.00000	38	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,968.00000	3,060	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			77.00000	67	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,986.00000	2,058	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			295.00000	265	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,660.00000	2,748	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			119.00000	105	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,171.00000	2,250	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			230.00000	207	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,750.00000	1,816	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			410.00000	374	25.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,423.00000	1,474	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			683.00000	631	26.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			971.00000	1,005	29.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,430.00000	1,362	29.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			810.00000	837	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			1,869.00000	1,794	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			683.00000	705	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,342.00000	2,263	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			498.00000	514	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,357.00000	3,271	34.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,210.00000	2,289	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			219.00000	197	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			822.00000	849	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,831.00000	1,756	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			480.00000	496	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,490.00000	3,403	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			492.00000	508	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,401.00000	3,315	34.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,249.00000	2,329	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			208.00000	186	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			834.00000	862	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,793.00000	1,719	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			702.00000	725	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,261.00000	2,182	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			511.00000	527	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,270.00000	3,184	34.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			463.00000	484	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,572.00000	3,491	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,834.00000	2,925	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			93.00000	82	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,703.00000	2,792	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			112.00000	99	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,790.00000	2,880	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			99.00000	87	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,242.00000	3,337	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			51.00000	44	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,923.00000	3,015	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			82.00000	72	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.24750		11.15700		28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,335.00000	1,347	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,328.00000	1,249	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,448.00000	1,462	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,141.00000	1,065	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,546.00000	1,565	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			989.00000	917	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,486.00000	1,502	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,079.00000	1,005	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,467.00000	1,482	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	10.80	Put			1,110.00000	1,034	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,390.00000	1,404	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,233.00000	1,156	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,299.00000	1,311	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,392.00000	1,313	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,410.00000	1,424	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,203.00000	1,126	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,371.00000	1,385	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,264.00000	1,187	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,429.00000	1,443	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,172.00000	1,095	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,506.00000	1,523	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,049.00000	975	27.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,546.00000	1,565	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			989.00000	917	27.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,467.00000	1,482	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,110.00000	1,034	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,353.00000	1,366	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,296.00000	1,218	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,282.00000	1,293	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,425.00000	1,346	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,235.00000	1,245	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,518.00000	1,438	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,265.00000	1,276	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,458.00000	1,378	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,317.00000	1,329	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,360.00000	1,281	28.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			993.00000	999	30.85	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,136.00000	2,052	30.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,902.00000	1,934	25.76	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			595.00000	537	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,265.00000	1,276	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,458.00000	1,378	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,248.00000	1,259	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,491.00000	1,411	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,169.00000	1,178	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,662.00000	1,581	29.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,232.00000	1,242	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,525.00000	1,445	29.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,216.00000	1,226	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,559.00000	1,478	29.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,140.00000	1,148	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,733.00000	1,650	29.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,200.00000	1,210	29.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,593.00000	1,512	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,185.00000	1,194	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,628.00000	1,546	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,610.00000	1,631	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			903.00000	833	27.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,957.00000	1,991	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			550.00000	494	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,849.00000	1,879	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			642.00000	582	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,798.00000	1,826	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			691.00000	629	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,749.00000	1,775	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			742.00000	677	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,701.00000	1,725	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			794.00000	728	26.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,655.00000	1,677	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			848.00000	780	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			935.00000	941	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,328.00000	2,243	31.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,102.00000	2,142	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			445.00000	395	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,185.00000	1,194	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,628.00000	1,546	29.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			719.00000	726	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,262.00000	3,179	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,195.00000	2,239	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			388.00000	341	24.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,448.00000	1,462	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,141.00000	1,065	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			749.00000	753	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,142.00000	3,056	33.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,260.00000	2,305	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			353.00000	308	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			765.00000	769	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,058.00000	2,971	33.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,292.00000	2,343	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			335.00000	295	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,353.00000	1,366	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,296.00000	1,218	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			773.00000	777	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,016.00000	2,930	32.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,367.00000	2,419	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			310.00000	272	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			790.00000	794	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,933.00000	2,846	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,111.00000	1,119	30.00	0.00	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	11.85	Put			1,804.00000	1,721	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			666.00000	672	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,459.00000	3,374	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,985.00000	2,021	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			528.00000	473	25.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,154.00000	1,163	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,697.00000	1,615	29.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,125.00000	1,133	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,768.00000	1,686	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			676.00000	682	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,419.00000	3,335	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,849.00000	1,879	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			642.00000	582	25.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,111.00000	1,119	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,804.00000	1,721	30.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,083.00000	1,090	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,876.00000	1,793	30.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,056.00000	1,063	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,949.00000	1,866	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			626.00000	631	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,619.00000	3,533	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,929.00000	1,963	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			572.00000	515	25.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,282.00000	1,293	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,425.00000	1,346	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,125.00000	1,133	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,768.00000	1,686	29.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,097.00000	1,104	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,840.00000	1,757	30.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			655.00000	661	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,498.00000	3,414	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,043.00000	2,080	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			486.00000	433	25.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			697.00000	704	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,340.00000	3,256	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,164.00000	2,206	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			407.00000	359	24.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,227.00000	2,272	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			370.00000	324	24.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			757.00000	761	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,100.00000	3,013	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,597.00000	2,655	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			240.00000	208	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,589.00000	1,608	27.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			932.00000	861	27.27	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 15/03/2010 Currency Future	13.20	Call			807.00000	811	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			2,850.00000	2,764	32.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,480.00000	2,536	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			273.00000	238	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,526.00000	1,543	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,019.00000	946	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,371.00000	1,385	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,264.00000	1,187	28.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,335.00000	1,347	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,328.00000	1,249	28.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			781.00000	785	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			2,974.00000	2,888	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,429.00000	1,443	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,172.00000	1,095	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,248.00000	1,259	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,491.00000	1,411	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			741.00000	745	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,184.00000	3,098	33.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,558.00000	2,615	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			251.00000	218	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,567.00000	1,586	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			960.00000	889	27.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,526.00000	1,543	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,019.00000	946	27.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			798.00000	802	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			2,891.00000	2,805	32.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			2,442.00000	2,497	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			285.00000	249	24.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.77720		14.65250		25.21	10,477,034.80	709	14,021.00
£ / R On 16/03/2009 Currency Future	14.65	Call			316.00000	338	24.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			313.00000	211	24.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			433.00000	491	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			180.00000	114	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			569.00000	643	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			116.00000	66	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			465.00000	527	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			162.00000	100	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			407.00000	456	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			204.00000	129	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			337.00000	362	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			284.00000	185	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			382.00000	421	23.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			229.00000	144	23.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			316.00000	338	24.32	0.00	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	14.65	Put		313.00000	211	24.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call		296.00000	315	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		344.00000	238	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		337.00000	362	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		284.00000	185	23.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		498.00000	565	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		146.00000	87	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		278.00000	294	25.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		375.00000	267	25.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		433.00000	491	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		180.00000	114	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		498.00000	565	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		146.00000	87	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		683.00000	769	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		80.00000	42	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		605.00000	684	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		103.00000	57	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		358.00000	388	23.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		256.00000	161	23.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		244.00000	255	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		442.00000	328	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		188.00000	192	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		585.00000	465	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		229.00000	238	26.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		476.00000	361	26.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		176.00000	180	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		623.00000	502	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		260.00000	274	25.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		408.00000	297	25.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		165.00000	168	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		662.00000	540	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		201.00000	206	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		548.00000	429	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call		806.00000	902	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put		53.00000	25	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call		849.00000	948	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put		46.00000	21	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		643.00000	726	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		91.00000	49	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		358.00000	388	23.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		256.00000	161	23.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		214.00000	222	26.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		512.00000	394	26.82	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		135.00000	137	29.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		783.00000	660	29.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Call			80.00000	82	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,077.00000	955	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			54.00000	55	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,252.00000	1,127	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			87.00000	90	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,035.00000	913	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			127.00000	128	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			824.00000	701	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			119.00000	120	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			866.00000	743	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			127.00000	128	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			824.00000	701	30.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			105.00000	106	31.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			952.00000	829	31.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			135.00000	137	29.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			783.00000	660	29.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			96.00000	99	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			993.00000	872	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			36.00000	35	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,434.00000	1,308	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			73.00000	74	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,120.00000	997	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			87.00000	90	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,035.00000	913	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			60.00000	61	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,207.00000	1,083	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			26.00000	25	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,574.00000	1,448	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			29.00000	28	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,527.00000	1,401	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	49	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,297.00000	1,172	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			36.00000	35	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,434.00000	1,308	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			21.00000	20	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,669.00000	1,543	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			17.00000	15	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,764.00000	1,638	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			17.00000	15	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,764.00000	1,638	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			45.00000	44	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,342.00000	1,217	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			13.00000	12	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,861.00000	1,735	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			6.00000	5	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Put			2,203.00000	2,078	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			7.00000	6	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,105.00000	1,979	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			2.00000	2	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,550.00000	2,425	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1.00000	1	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,848.00000	2,723	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,398.00000	3,273	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,998.00000	3,873	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,148.00000	4,023	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,848.00000	3,723	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,298.00000	3,173	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,798.00000	3,673	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			4.00000	4	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,302.00000	2,176	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			33.00000	32	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,480.00000	1,354	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			11.00000	9	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,958.00000	1,832	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			40.00000	39	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,388.00000	1,262	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			119.00000	120	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			866.00000	743	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			154.00000	157	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			702.00000	579	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			111.00000	113	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			909.00000	786	30.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			260.00000	274	25.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			408.00000	297	25.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			229.00000	238	26.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			476.00000	361	26.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			144.00000	147	29.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			742.00000	619	29.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			60.00000	61	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,207.00000	1,083	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	49	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,297.00000	1,172	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			188.00000	192	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			585.00000	465	27.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Call			165.00000	168	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			662.00000	540	28.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			96.00000	99	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			993.00000	872	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			66.00000	67	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,164.00000	1,040	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			54.00000	55	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,252.00000	1,127	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			80.00000	82	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,077.00000	955	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			26.00000	25	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,574.00000	1,448	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			21.00000	20	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,669.00000	1,543	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			8.00000	7	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,056.00000	1,930	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			40.00000	39	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,388.00000	1,262	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			33.00000	32	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,480.00000	1,354	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			11.00000	9	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,958.00000	1,832	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	5	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,154.00000	2,028	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			24.00000	22	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,621.00000	1,495	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			19.00000	17	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,716.00000	1,590	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			15.00000	14	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,813.00000	1,686	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			12.00000	11	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,909.00000	1,783	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			9.00000	8	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,007.00000	1,881	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			49.00000	49	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,297.00000	1,172	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	3	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,401.00000	2,275	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			3.00000	2	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,500.00000	2,375	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2.00000	1	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,599.00000	2,474	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			2.00000	1	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,699.00000	2,574	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.15	Put			3,498.00000	3,373	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,598.00000	3,473	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,698.00000	3,573	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,898.00000	3,773	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,998.00000	3,873	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,098.00000	3,973	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,198.00000	4,073	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1.00000	1	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,898.00000	2,773	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,998.00000	2,873	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,098.00000	2,973	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,198.00000	3,073	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,998.00000	2,873	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,198.00000	3,073	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,498.00000	3,373	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,698.00000	3,573	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,448.00000	3,323	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,548.00000	3,423	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,648.00000	3,523	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,748.00000	3,623	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,948.00000	3,823	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,048.00000	3,923	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,248.00000	4,123	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,798.00000	3,673	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,198.00000	4,073	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,298.00000	4,173	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,398.00000	4,273	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,498.00000	4,373	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,598.00000	4,473	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,898.00000	3,773	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,298.00000	4,173	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,398.00000	4,273	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,948.00000	2,823	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			1.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,048.00000	2,923	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,148.00000	3,023	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,248.00000	3,123	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,348.00000	3,223	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	2	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,450.00000	2,325	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			2.00000	1	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,649.00000	2,524	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1.00000	1	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,749.00000	2,624	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	5	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,154.00000	2,028	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			5.00000	4	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,253.00000	2,127	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			4.00000	3	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,351.00000	2,226	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	2	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,450.00000	2,325	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	0	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,948.00000	2,823	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			19.00000	17	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,716.00000	1,590	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			6.00000	5	31.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.85	Put		2,203.00000	2,078	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		5.00000	4	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		2,253.00000	2,127	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		66.00000	67	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,164.00000	1,040	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		54.00000	55	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,252.00000	1,127	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		12.00000	11	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,909.00000	1,783	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		176.00000	180	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		623.00000	502	28.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		29.00000	28	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,527.00000	1,401	31.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		244.00000	255	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		442.00000	328	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		533.00000	603	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		130.00000	76	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		465.00000	527	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		162.00000	100	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		982.00000	1,089	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		29.00000	12	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		892.00000	995	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		40.00000	17	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		723.00000	812	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		70.00000	35	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		1,167.00000	1,282	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		15.00000	5	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,074.00000	1,185	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		21.00000	8	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		892.00000	995	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		40.00000	17	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,215.00000	1,331	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		12.00000	4	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,120.00000	1,233	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		18.00000	6	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		1,027.00000	1,137	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		25.00000	10	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		937.00000	1,042	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		34.00000	14	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		764.00000	857	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		61.00000	30	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		683.00000	769	23.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		80.00000	42	23.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.04370	14.91580		26.44	150,437.00	10	299.00
£ / R On 12/06/2009 Currency Future	14.90	Call		868.00000	889	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			852.00000	745	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			967.00000	992	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			701.00000	599	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,088.00000	1,137	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			572.00000	494	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,009.00000	1,049	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			643.00000	555	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			946.00000	970	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			731.00000	627	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			868.00000	889	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			852.00000	745	25.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			908.00000	929	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			792.00000	685	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			888.00000	909	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			822.00000	715	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			849.00000	870	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			883.00000	776	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			967.00000	992	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			701.00000	599	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			927.00000	949	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			761.00000	655	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			987.00000	1,020	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			672.00000	577	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			812.00000	831	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			947.00000	837	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			831.00000	850	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			915.00000	806	26.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			987.00000	1,020	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			672.00000	577	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,031.00000	1,078	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			616.00000	534	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,117.00000	1,168	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			551.00000	474	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,059.00000	1,107	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			594.00000	514	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			795.00000	812	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			979.00000	869	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			714.00000	726	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,148.00000	1,033	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			778.00000	794	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,012.00000	900	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			714.00000	726	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,148.00000	1,033	27.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			812.00000	831	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			947.00000	837	26.44	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 12/06/2009 Currency Future	15.45	Call			684.00000	695	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,219.00000	1,102	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			745.00000	759	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,079.00000	966	27.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,238.00000	1,295	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			472.00000	401	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,207.00000	1,262	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			491.00000	419	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,269.00000	1,328	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			453.00000	384	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			888.00000	909	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			822.00000	715	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			761.00000	777	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,045.00000	933	26.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			656.00000	666	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,291.00000	1,172	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			543.00000	561	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,527.00000	1,417	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			469.00000	483	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,703.00000	1,590	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			558.00000	577	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,493.00000	1,384	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			625.00000	638	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,360.00000	1,245	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			608.00000	625	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,392.00000	1,281	28.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			643.00000	652	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,327.00000	1,208	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			591.00000	612	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,425.00000	1,318	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			643.00000	652	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,327.00000	1,208	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			416.00000	428	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,850.00000	1,734	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			512.00000	529	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,596.00000	1,485	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			483.00000	498	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,667.00000	1,554	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			379.00000	389	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,964.00000	1,846	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			455.00000	469	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,739.00000	1,625	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			403.00000	415	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,888.00000	1,771	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			357.00000	365	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.60	Put			2,041.00000	1,922	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			335.00000	343	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,119.00000	1,999	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			325.00000	332	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,159.00000	2,038	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			391.00000	402	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,925.00000	1,808	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			442.00000	455	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,776.00000	1,661	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			314.00000	321	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,199.00000	2,078	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			251.00000	255	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,485.00000	2,361	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			268.00000	273	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,402.00000	2,279	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			199.00000	200	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,783.00000	2,657	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			162.00000	162	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,046.00000	2,918	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			105.00000	104	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,590.00000	3,461	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			67.00000	66	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,152.00000	4,022	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			60.00000	58	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,294.00000	4,165	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			78.00000	77	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,963.00000	3,833	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			109.00000	108	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,543.00000	3,415	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			117.00000	117	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,452.00000	3,323	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			81.00000	80	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,916.00000	3,786	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			235.00000	238	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,569.00000	2,444	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			429.00000	441	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,813.00000	1,697	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			575.00000	594	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,459.00000	1,351	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			795.00000	812	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			979.00000	869	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			729.00000	743	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,114.00000	999	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			699.00000	711	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,183.00000	1,067	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
£ / R On 12/06/2009 Currency Future	15.50	Call			670.00000	681	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,254.00000	1,137	27.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			908.00000	929	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			792.00000	685	25.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			729.00000	743	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,114.00000	999	27.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			699.00000	711	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,183.00000	1,067	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			778.00000	794	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,012.00000	900	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			656.00000	666	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,291.00000	1,172	27.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			575.00000	594	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,459.00000	1,351	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			543.00000	561	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,527.00000	1,417	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			625.00000	638	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,360.00000	1,245	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			455.00000	469	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,739.00000	1,625	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			543.00000	561	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,527.00000	1,417	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			483.00000	498	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,667.00000	1,554	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			527.00000	545	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,561.00000	1,451	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			497.00000	513	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,632.00000	1,519	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			403.00000	415	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,888.00000	1,771	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			512.00000	529	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,596.00000	1,485	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			429.00000	441	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,813.00000	1,697	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			357.00000	365	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,041.00000	1,922	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			314.00000	321	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,199.00000	2,078	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			335.00000	343	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,119.00000	1,999	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			295.00000	301	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,279.00000	2,157	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			277.00000	282	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,361.00000	2,238	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			295.00000	301	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.90	Put			2,279.00000	2,157	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			259.00000	264	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,443.00000	2,320	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			368.00000	377	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,002.00000	1,884	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			346.00000	354	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,080.00000	1,960	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			305.00000	311	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,239.00000	2,117	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			286.00000	291	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,320.00000	2,198	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			469.00000	483	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,703.00000	1,590	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			416.00000	428	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,850.00000	1,734	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			305.00000	311	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,239.00000	2,117	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			220.00000	222	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,654.00000	2,529	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			205.00000	208	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,740.00000	2,614	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			192.00000	194	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,826.00000	2,700	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			179.00000	180	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,913.00000	2,787	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			102.00000	100	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,636.00000	3,507	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			94.00000	93	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,729.00000	3,599	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			88.00000	86	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,822.00000	3,693	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			76.00000	74	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,010.00000	3,880	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			70.00000	68	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,104.00000	3,975	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			65.00000	63	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,199.00000	4,070	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			156.00000	156	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,090.00000	2,963	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			145.00000	146	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,180.00000	3,052	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			136.00000	135	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,270.00000	3,142	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			126.00000	126	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,360.00000	3,232	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.95	Call			145.00000	146	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,180.00000	3,052	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			126.00000	126	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,360.00000	3,232	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			102.00000	100	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,636.00000	3,507	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			88.00000	86	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,822.00000	3,693	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			98.00000	97	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,682.00000	3,553	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			91.00000	90	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,775.00000	3,646	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			84.00000	83	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,869.00000	3,739	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			73.00000	71	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,057.00000	3,927	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			62.00000	61	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,247.00000	4,117	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			58.00000	56	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,342.00000	4,212	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			76.00000	74	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,010.00000	3,880	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			65.00000	63	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,199.00000	4,070	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			56.00000	54	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,390.00000	4,260	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			52.00000	50	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,486.00000	4,356	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			48.00000	46	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,582.00000	4,452	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			44.00000	42	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,678.00000	4,549	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			73.00000	71	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,057.00000	3,927	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			54.00000	52	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,438.00000	4,308	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			50.00000	48	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,534.00000	4,404	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			212.00000	215	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,697.00000	2,571	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			185.00000	187	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,870.00000	2,743	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			173.00000	174	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,957.00000	2,830	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			151.00000	151	28.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.90	Put			3,135.00000	3,007	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			140.00000	140	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,225.00000	3,097	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			131.00000	130	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,315.00000	3,187	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			122.00000	121	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,406.00000	3,277	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			259.00000	264	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,443.00000	2,320	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			243.00000	246	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,527.00000	2,403	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			227.00000	230	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,611.00000	2,486	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			212.00000	215	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,697.00000	2,571	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			151.00000	151	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,135.00000	3,007	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			346.00000	354	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,080.00000	1,960	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			251.00000	255	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,485.00000	2,361	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			268.00000	273	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,402.00000	2,279	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			220.00000	222	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,654.00000	2,529	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			192.00000	194	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,826.00000	2,700	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			391.00000	402	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,925.00000	1,808	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			558.00000	577	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,493.00000	1,384	28.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,009.00000	1,049	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			643.00000	555	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,366.00000	1,430	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			400.00000	336	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,301.00000	1,361	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			435.00000	368	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,176.00000	1,230	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			510.00000	437	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,502.00000	1,572	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			336.00000	279	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,433.00000	1,500	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			367.00000	306	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,301.00000	1,361	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			435.00000	368	25.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.70	Call			1,537.00000	1,609	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			322.00000	265	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,468.00000	1,536	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			352.00000	292	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,399.00000	1,465	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			384.00000	321	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,333.00000	1,395	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			417.00000	352	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,146.00000	1,199	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			530.00000	455	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,399.00000	1,465	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			384.00000	321	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,088.00000	1,137	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			572.00000	494	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,238.00000	1,295	25.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			472.00000	401	25.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.25970		15.12910		27.58	76,298.50	5	33.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,220.00000	1,268	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,241.00000	1,158	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,337.00000	1,386	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,058.00000	976	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,448.00000	1,519	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			919.00000	860	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,376.00000	1,438	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			997.00000	929	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,337.00000	1,386	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,058.00000	976	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,239.00000	1,288	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,210.00000	1,128	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,277.00000	1,328	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,148.00000	1,068	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,318.00000	1,367	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,088.00000	1,007	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,258.00000	1,308	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,179.00000	1,098	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,297.00000	1,349	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,118.00000	1,039	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,357.00000	1,412	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,028.00000	952	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,318.00000	1,367	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,088.00000	1,007	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,166.00000	1,211	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,337.00000	1,251	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,202.00000	1,249	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,272.00000	1,189	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
£ / R On 14/09/2009 Currency Future	15.25	Call			1,183.00000	1,230	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,304.00000	1,220	27.58	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,395.00000	1,465	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			966.00000	905	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,148.00000	1,193	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,369.00000	1,283	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,066.00000	1,107	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,537.00000	1,447	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,115.00000	1,157	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,435.00000	1,348	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,051.00000	1,091	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,572.00000	1,481	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,148.00000	1,193	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,369.00000	1,283	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,036.00000	1,075	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,607.00000	1,515	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,098.00000	1,140	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,469.00000	1,380	28.07	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,557.00000	1,633	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			828.00000	773	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,529.00000	1,604	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			850.00000	794	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,585.00000	1,662	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			806.00000	752	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,006.00000	1,044	28.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,677.00000	1,584	28.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,421.00000	1,492	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			942.00000	882	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,357.00000	1,412	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,028.00000	952	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,131.00000	1,175	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,402.00000	1,315	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,672.00000	1,751	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			743.00000	691	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,614.00000	1,691	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			785.00000	731	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,502.00000	1,575	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			873.00000	816	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,793.00000	1,875	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			664.00000	616	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,732.00000	1,813	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			703.00000	653	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,614.00000	1,691	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			785.00000	731	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,824.00000	1,907	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	13.95	Put			645.00000	598	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,762.00000	1,844	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			683.00000	634	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,702.00000	1,782	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			723.00000	672	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,643.00000	1,721	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			764.00000	711	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,475.00000	1,547	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			896.00000	838	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,166.00000	1,211	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,337.00000	1,251	27.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			969.00000	1,014	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,740.00000	1,654	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,131.00000	1,175	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,402.00000	1,315	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,006.00000	1,044	28.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,677.00000	1,584	28.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			969.00000	1,014	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,740.00000	1,654	28.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			933.00000	981	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,804.00000	1,721	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			898.00000	944	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,869.00000	1,784	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,258.00000	1,308	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,179.00000	1,098	27.21	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,082.00000	1,123	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,503.00000	1,414	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,021.00000	1,059	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,642.00000	1,549	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,082.00000	1,123	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,503.00000	1,414	28.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			987.00000	1,029	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,708.00000	1,619	28.77	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			951.00000	999	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,772.00000	1,690	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			915.00000	962	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,836.00000	1,752	28.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,557.00000	1,633	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			828.00000	773	26.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,239.00000	1,288	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,210.00000	1,128	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,066.00000	1,107	28.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,537.00000	1,447	28.27	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			15.26570		15.13510		0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call			432.00000	524	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/12/2009 Currency Future	14.85	Put		147.00000	108	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.24760	13.12880		28.64	211,961.60	16	5,884.00
€ / R On 16/03/2009 Currency Future	13.10	Call		290.00000	370	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		261.00000	223	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call		485.00000	575	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		156.00000	128	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call		598.00000	692	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		119.00000	94	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call		522.00000	613	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		143.00000	116	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		450.00000	538	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		171.00000	141	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		415.00000	502	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		186.00000	155	30.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		382.00000	467	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		203.00000	170	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		350.00000	434	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		221.00000	186	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		319.00000	401	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		240.00000	204	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		559.00000	652	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		131.00000	105	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		638.00000	733	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		109.00000	85	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		230.00000	284	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		351.00000	287	28.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		249.00000	312	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		320.00000	264	28.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		213.00000	263	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		384.00000	316	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		168.00000	208	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		490.00000	411	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		182.00000	225	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		453.00000	378	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		144.00000	177	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		565.00000	480	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		123.00000	151	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		644.00000	553	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		197.00000	244	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		418.00000	346	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		156.00000	192	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		527.00000	445	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		319.00000	401	29.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		240.00000	204	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.30	Call			213.00000	263	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			384.00000	316	28.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			105.00000	128	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			726.00000	630	31.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			97.00000	118	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			769.00000	670	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			90.00000	109	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			811.00000	711	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			55.00000	60	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,326.00000	1,212	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			53.00000	58	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,375.00000	1,260	38.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			67.00000	72	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,088.00000	974	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			83.00000	100	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			855.00000	752	32.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			133.00000	164	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			604.00000	516	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			133.00000	164	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			604.00000	516	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			123.00000	151	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			644.00000	553	30.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			67.00000	72	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,088.00000	974	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			50.00000	54	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,471.00000	1,357	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			36.00000	44	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,808.00000	1,696	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			72.00000	78	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			994.00000	880	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			76.00000	85	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			947.00000	837	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			980.00000	1,088	34.39	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			51.00000	40	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			450.00000	538	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			171.00000	141	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			719.00000	816	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			90.00000	69	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,072.00000	1,181	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			43.00000	34	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,072.00000	1,181	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			43.00000	34	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,118.00000	1,229	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			39.00000	31	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,026.00000	1,134	34.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.15	Put			47.00000	37	34.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			847.00000	949	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			68.00000	52	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			890.00000	995	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			62.00000	48	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			761.00000	859	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			82.00000	62	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,258.00000	1,372	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			30.00000	24	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			935.00000	1,041	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			56.00000	44	33.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,164.00000	1,276	36.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			36.00000	29	36.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,643.00000	1,758	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			14.00000	10	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,546.00000	1,661	39.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			17.00000	14	39.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,449.00000	1,565	39.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			21.00000	17	39.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,353.00000	1,468	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			25.00000	20	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			890.00000	995	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			62.00000	48	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,594.00000	1,709	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			16.00000	12	39.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,498.00000	1,614	39.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			19.00000	16	39.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,401.00000	1,516	38.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			22.00000	19	38.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,306.00000	1,420	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			27.00000	22	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,211.00000	1,324	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			32.00000	26	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,118.00000	1,229	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			39.00000	31	35.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,353.00000	1,468	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			25.00000	20	38.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			803.00000	904	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			75.00000	57	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,026.00000	1,134	34.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			47.00000	37	34.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			678.00000	774	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			99.00000	76	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			598.00000	692	31.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			119.00000	94	31.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.55	Call			678.00000	774	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			99.00000	76	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,498.00000	1,614	39.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			19.00000	16	39.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,306.00000	1,420	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			27.00000	22	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			847.00000	949	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			68.00000	52	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			638.00000	733	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			109.00000	85	31.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			90.00000	109	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			811.00000	711	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			69.00000	75	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,041.00000	927	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			485.00000	575	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			156.00000	128	30.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			114.00000	139	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			685.00000	591	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			59.00000	64	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,230.00000	1,116	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			144.00000	177	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			565.00000	480	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,690.00000	1,806	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			11.00000	9	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			33.00000	39	45.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,904.00000	1,791	45.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			17.00000	19	48.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,488.00000	2,372	48.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			8.00000	9	50.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,079.00000	2,962	50.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			3.00000	4	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,674.00000	3,556	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			47.00000	52	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,569.00000	1,454	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			25.00000	29	46.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,146.00000	2,031	46.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			12.00000	14	49.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,733.00000	2,617	49.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			5.00000	7	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,326.00000	3,209	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			15.00000	17	48.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,586.00000	2,469	48.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			5.00000	6	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,376.00000	3,259	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	1	51.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.30	Put			4,172.00000	4,054	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,971.00000	4,853	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,786.00000	1,904	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			7.00000	6	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			22.00000	26	47.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,243.00000	2,128	47.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			8.00000	10	50.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,029.00000	2,912	50.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			2.00000	3	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,823.00000	3,705	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	1	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,622.00000	4,503	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,179.00000	2,299	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			1.00000	1	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			34.00000	41	44.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,856.00000	1,744	44.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			14.00000	16	49.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,635.00000	2,518	49.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			4.00000	6	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,425.00000	3,308	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	1	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,222.00000	4,104	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,529.00000	2,648	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,738.00000	1,855	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			9.00000	7	39.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			49.00000	53	40.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,520.00000	1,405	40.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			21.00000	24	47.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,292.00000	2,176	47.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			2.00000	3	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,873.00000	3,755	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,979.00000	3,098	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,229.00000	3,348	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,429.00000	2,548	37.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			0.00000	0	37.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			46.00000	50	42.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,617.00000	1,503	42.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			19.00000	21	47.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,390.00000	2,274	47.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			7.00000	8	51.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,178.00000	3,061	51.35	0.00	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	9.80	Call			3,329.00000	3,448	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,529.00000	2,648	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			0.00000	0	36.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			49.00000	53	40.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,520.00000	1,405	40.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,279.00000	3,398	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,479.00000	2,598	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			20.00000	23	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,341.00000	2,225	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			7.00000	9	51.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,128.00000	3,011	51.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,429.00000	3,548	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,629.00000	2,748	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,834.00000	1,953	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			6.00000	5	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			52.00000	56	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,423.00000	1,308	39.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			23.00000	27	46.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,195.00000	2,080	46.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			9.00000	10	50.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,980.00000	2,863	50.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,029.00000	3,148	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,229.00000	2,349	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	1	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			69.00000	75	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,041.00000	927	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,929.00000	3,048	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,130.00000	2,249	39.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			1.00000	2	39.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			64.00000	69	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,135.00000	1,021	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			13.00000	15	49.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,684.00000	2,567	49.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			4.00000	5	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,475.00000	3,358	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,829.00000	2,948	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,031.00000	2,150	39.20	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.10	Put			2.00000	3	39.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			59.00000	64	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,230.00000	1,116	36.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			29.00000	34	45.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,000.00000	1,887	45.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			11.00000	13	49.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,782.00000	2,666	49.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			3.00000	4	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,574.00000	3,457	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,129.00000	3,248	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,329.00000	2,448	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			0.00000	1	38.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			803.00000	904	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			75.00000	57	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			41.00000	48	43.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,712.00000	1,600	43.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			6.00000	7	51.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,277.00000	3,160	51.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,779.00000	2,898	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	34.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,981.00000	2,101	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			2.00000	3	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			57.00000	62	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,278.00000	1,164	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			28.00000	32	46.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,049.00000	1,935	46.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			11.00000	12	49.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,832.00000	2,715	49.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			3.00000	4	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,624.00000	3,506	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,679.00000	2,798	35.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	35.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,883.00000	2,002	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			4.00000	4	39.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			9.00000	11	50.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,930.00000	2,813	50.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			2.00000	3	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,724.00000	3,606	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,729.00000	2,848	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,932.00000	2,051	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			3.00000	4	39.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			26.00000	31	46.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,097.00000	1,983	46.26	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	16.00	Call			10.00000	12	50.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,881.00000	2,764	50.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,029.00000	3,148	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	32.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,079.00000	3,198	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,279.00000	2,399	39.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			0.00000	1	39.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			39.00000	47	44.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,760.00000	1,649	44.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			16.00000	18	48.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,537.00000	2,420	48.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,879.00000	2,998	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,080.00000	2,200	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			1.00000	2	39.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			61.00000	66	35.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,183.00000	1,069	35.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			31.00000	37	45.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,952.00000	1,839	45.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			12.00000	14	49.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,733.00000	2,617	49.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			4.00000	5	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,525.00000	3,407	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	2	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,973.00000	3,855	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,229.00000	2,349	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	1	39.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			2.00000	3	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,724.00000	3,606	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	1	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,522.00000	4,403	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,472.00000	4,353	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,479.00000	2,598	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			0.00000	0	37.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,690.00000	1,806	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			11.00000	9	39.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			20.00000	23	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,341.00000	2,225	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			2.00000	2	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			3,923.00000	3,805	51.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,579.00000	2,698	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			0.00000	0	36.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,786.00000	1,904	39.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.35	Put			7.00000	6	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			22.00000	26	47.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,243.00000	2,128	47.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			8.00000	10	50.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,029.00000	2,912	50.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,629.00000	3,748	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,829.00000	2,948	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,258.00000	1,372	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			30.00000	24	37.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			11.00000	13	49.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,782.00000	2,666	49.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,729.00000	3,848	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,529.00000	3,648	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,729.00000	2,848	35.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	35.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.48540		13.36390		26.16	539,416.00	40	3,666.00
€ / R On 12/06/2009 Currency Future	13.35	Call			740.00000	792	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			726.00000	657	25.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			860.00000	929	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			546.00000	493	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			968.00000	1,048	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			454.00000	413	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			882.00000	958	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			518.00000	472	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			860.00000	929	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			546.00000	493	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			838.00000	900	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			574.00000	515	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			817.00000	877	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			603.00000	542	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			778.00000	834	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			664.00000	598	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			817.00000	877	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			603.00000	542	24.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			797.00000	855	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			634.00000	569	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			939.00000	1,017	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			475.00000	432	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			998.00000	1,079	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			434.00000	394	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			685.00000	733	26.16	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	13.50	Put			821.00000	747	26.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			703.00000	752	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			789.00000	717	26.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			636.00000	678	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			922.00000	843	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			620.00000	661	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			956.00000	875	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			636.00000	678	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			922.00000	843	26.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			590.00000	628	27.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,027.00000	943	27.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			553.00000	597	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,089.00000	1,012	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			652.00000	696	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			888.00000	810	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			620.00000	661	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			956.00000	875	26.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			760.00000	813	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			696.00000	628	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			910.00000	987	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			496.00000	452	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			668.00000	714	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			854.00000	779	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			535.00000	578	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,121.00000	1,043	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			517.00000	560	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,153.00000	1,074	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			483.00000	523	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,220.00000	1,138	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			327.00000	356	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,613.00000	1,521	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			315.00000	343	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,651.00000	1,558	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			406.00000	441	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,393.00000	1,306	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			467.00000	506	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,253.00000	1,171	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			572.00000	613	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,058.00000	977	27.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			652.00000	696	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			888.00000	810	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			668.00000	714	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			854.00000	779	26.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			760.00000	813	25.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			696.00000	628	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.40	Call			721.00000	772	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			757.00000	687	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			590.00000	628	27.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,027.00000	943	27.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			721.00000	772	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			757.00000	687	25.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			483.00000	523	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,220.00000	1,138	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			365.00000	397	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,501.00000	1,411	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			271.00000	296	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,808.00000	1,711	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			215.00000	235	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,051.00000	1,950	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			421.00000	457	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,357.00000	1,271	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			451.00000	489	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,287.00000	1,204	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			939.00000	1,017	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			475.00000	432	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,029.00000	1,111	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			415.00000	376	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,329.00000	1,422	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			265.00000	237	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,293.00000	1,386	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			279.00000	250	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,365.00000	1,460	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			251.00000	224	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,293.00000	1,386	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			279.00000	250	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,156.00000	1,244	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			343.00000	309	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,190.00000	1,279	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			326.00000	293	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,091.00000	1,176	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			378.00000	341	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,514.00000	1,613	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			200.00000	178	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,224.00000	1,314	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			310.00000	278	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,401.00000	1,497	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			238.00000	212	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,476.00000	1,574	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			212.00000	189	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,439.00000	1,535	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.15	Put			225.00000	200	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,794.00000	1,900	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			130.00000	114	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,712.00000	1,816	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			148.00000	130	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,632.00000	1,734	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			168.00000	148	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,553.00000	1,653	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			189.00000	168	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,258.00000	1,349	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			294.00000	264	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,753.00000	1,858	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			139.00000	122	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,672.00000	1,774	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			158.00000	139	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,592.00000	1,693	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			178.00000	158	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,156.00000	1,244	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			343.00000	309	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,476.00000	1,574	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			212.00000	189	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,124.00000	1,210	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			360.00000	325	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,060.00000	1,143	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			396.00000	358	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,514.00000	1,613	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			200.00000	178	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,439.00000	1,535	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			225.00000	200	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,836.00000	1,942	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			122.00000	107	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,672.00000	1,774	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			158.00000	139	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,091.00000	1,176	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			378.00000	341	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			968.00000	1,048	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			454.00000	413	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,124.00000	1,210	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			360.00000	325	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,329.00000	1,422	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			265.00000	237	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,258.00000	1,349	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			294.00000	264	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			998.00000	1,079	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			434.00000	394	24.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.75	Call			605.00000	644	26.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			991.00000	909	26.94	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			553.00000	597	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,089.00000	1,012	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			436.00000	473	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,322.00000	1,237	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			378.00000	411	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,465.00000	1,376	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			352.00000	383	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,538.00000	1,448	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			304.00000	331	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,690.00000	1,596	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			282.00000	307	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,768.00000	1,672	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			261.00000	285	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,847.00000	1,750	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			242.00000	264	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,928.00000	1,829	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			392.00000	426	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,428.00000	1,341	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			340.00000	369	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,576.00000	1,484	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			421.00000	457	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,357.00000	1,271	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			392.00000	426	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,428.00000	1,341	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			340.00000	369	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,576.00000	1,484	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			293.00000	319	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,729.00000	1,634	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			251.00000	275	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,888.00000	1,789	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			233.00000	254	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,969.00000	1,869	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			199.00000	218	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,135.00000	2,032	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			183.00000	201	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,220.00000	2,116	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			169.00000	185	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,305.00000	2,200	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			156.00000	171	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,392.00000	2,286	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			293.00000	319	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,729.00000	1,634	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			271.00000	296	27.43	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 12/06/2009 Currency Future	14.90	Put		1,808.00000	1,711	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		199.00000	218	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,135.00000	2,032	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		500.00000	541	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,186.00000	1,106	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		838.00000	900	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		574.00000	515	24.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		500.00000	541	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,186.00000	1,106	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		467.00000	506	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,253.00000	1,171	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		451.00000	489	27.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,287.00000	1,204	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.68440	13.56100		26.53	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.55	Call		1,041.00000	1,108	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		1,030.00000	973	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,156.00000	1,234	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		845.00000	800	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,282.00000	1,372	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		721.00000	688	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,174.00000	1,261	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		813.00000	777	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,201.00000	1,288	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		790.00000	754	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,137.00000	1,208	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		876.00000	824	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,118.00000	1,188	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		907.00000	854	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,099.00000	1,169	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		938.00000	885	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,137.00000	1,208	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		876.00000	824	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		1,099.00000	1,169	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		938.00000	885	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,255.00000	1,344	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		744.00000	709	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		1,079.00000	1,148	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		968.00000	914	26.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		987.00000	1,050	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,126.00000	1,065	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call		970.00000	1,031	26.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put		1,159.00000	1,097	26.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		1,005.00000	1,069	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,094.00000	1,034	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		921.00000	978	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.90	Put			1,260.00000	1,194	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			921.00000	978	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,260.00000	1,194	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			906.00000	961	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,295.00000	1,227	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			937.00000	996	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,226.00000	1,161	26.86	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			890.00000	945	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,329.00000	1,261	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			851.00000	913	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,390.00000	1,329	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			954.00000	1,013	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,193.00000	1,129	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,060.00000	1,128	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			999.00000	943	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,227.00000	1,316	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			766.00000	731	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			814.00000	874	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,453.00000	1,389	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			600.00000	649	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,889.00000	1,814	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			954.00000	1,013	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,193.00000	1,129	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			851.00000	913	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,390.00000	1,329	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			777.00000	836	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,516.00000	1,451	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			742.00000	799	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,581.00000	1,514	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			708.00000	763	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,647.00000	1,579	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			676.00000	729	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,715.00000	1,645	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,023.00000	1,088	26.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,062.00000	1,003	26.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			777.00000	836	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,516.00000	1,451	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			742.00000	799	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,581.00000	1,514	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,456.00000	1,551	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			595.00000	567	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,396.00000	1,490	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			635.00000	605	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,338.00000	1,430	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			677.00000	646	25.56	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 14/09/2009 Currency Future	13.60	Call			1,023.00000	1,088	26.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,062.00000	1,003	26.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,041.00000	1,108	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,030.00000	973	26.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			871.00000	929	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,360.00000	1,294	27.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			832.00000	893	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,421.00000	1,359	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			795.00000	854	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,484.00000	1,420	27.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,227.00000	1,316	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			766.00000	731	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,338.00000	1,430	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			677.00000	646	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,367.00000	1,460	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			656.00000	625	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,310.00000	1,401	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			699.00000	667	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.85560		13.73630		0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			557.00000	655	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			70.00000	49	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			10.00000	16	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			1,124.00000	1,010	0.00	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.37000		242.22100		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			291.85600		291.02400		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future			299.43900		298.58700		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			286.73400		302.04700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.26600		125.38900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.47900		128.64800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.23000		131.40100		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			293.89250		293.08750		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			301.52800		300.70450		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			307.98500		307.13900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.69000		337.69000		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.19600		346.19600		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			354.70200		354.70200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.76900		7.87300		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
J157 On 15/09/2015 jSwap			9.03600		9.08300		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.42700		8.48000		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.80900		8.86000		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.09700		9.14500		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96800		9.01400		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.91700		8.96200		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			7.96200		7.97000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.93200		7.04100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.93800		7.07600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.57600		7.69500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.63900		7.76900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.43100		8.49000		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.50500		8.56400		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.74400		8.79100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.76600		8.81400		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.62000		10.61900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.16400		10.15900		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.80300		9.78900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.93000		9.91800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			281.09000		280.14700		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			288.39300		287.42700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			294.56900		293.57700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.41900		6.47000		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,538.00000	3,604	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			5.94700		6.01300		1.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 06/08/2009 Bond Future	9.75	Call			3,861.00000	3,929	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			12.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,107.00000	4,176	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			8.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,296.00000	1,296	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			75.00000	75	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.03900		8.06900		12.40	0.00	0	10,454.00
R157 On 07/05/2009 Bond Future	7.25	Call			992.00000	1,019	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,773.00000	5,629	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			280.00000	287	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,646.00000	9,483	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,076.00000	6,194	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			912.00000	859	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.00100		8.03400		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,422.00000	8,544	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,949.00000	1,889	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.02800		8.06300		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			3,924.00000	3,994	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,954.00000	6,838	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.07400		8.11100		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,448.00000	5,529	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,299.00000	7,192	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.42500		8.49600		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			3,339.00000	3,580	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			8,600.00000	8,109	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,343.00000	8,797	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			3,333.00000	3,056	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			335.00000	369	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			23,790.00000	23,091	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.39200		8.46500		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			11,823.00000	12,273	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			6,533.00000	6,233	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,296.00000	4,533	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,815.00000	14,303	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.39900		8.47400		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			14,035.00000	14,490	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,875.00000	8,565	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,072.00000	7,362	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			17,597.00000	17,122	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.41900		8.49700		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			11,836.00000	12,233	28.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 04/02/2010 Bond Future	8.25	Put			14,354.00000	13,964	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,117.00000	1,111	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			651.00000	644	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.95400		8.00400		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			5,947.00000	6,131	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			475.00000	431	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.85900		7.91300		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,022.00000	7,194	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,345.00000	1,280	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.84100		7.89900		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,424.00000	3,529	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,129.00000	4,988	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.84900		7.91100		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,031.00000	4,142	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,714.00000	5,574	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.49000		8.53000		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			4,553.00000	4,686	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,865.00000	1,764	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.44000		8.48200		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,255.00000	7,400	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,982.00000	2,887	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.45400		8.49800		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,633.00000	3,716	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,422.00000	9,259	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.49000		8.53700		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,359.00000	6,476	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,218.00000	8,078	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.52700		8.55700		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			3,970.00000	4,055	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,762.00000	2,657	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,360.00000	1,392	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,633.00000	6,476	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			4,857.00000	4,956	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2,113.00000	2,023	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.48600		8.51800		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			7,786.00000	7,902	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,364.00000	3,280	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.49900		8.53200		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			3,977.00000	4,041	19.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 05/11/2009 Bond Future	7.50	Put			10,560.00000	10,422	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.53100		8.56500		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,661.00000	6,750	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,878.00000	8,764	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.86100		7.91200		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,553.00000	4,703	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			511.00000	466	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.74800		7.80200		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,654.00000	1,717	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,642.00000	4,506	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,160.00000	6,306	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1,032.00000	981	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.71700		7.77600		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,021.00000	3,112	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,990.00000	3,875	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.71400		7.77800		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,552.00000	3,650	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,479.00000	4,364	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.56300		8.60300		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			4,878.00000	5,018	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,358.00000	2,239	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.52800		8.57000		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			7,932.00000	8,091	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,714.00000	3,603	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.53900		8.58300		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,077.00000	4,170	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,250.00000	11,065	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.56800		8.61300		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			6,993.00000	7,121	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,279.00000	9,128	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.58800		8.64300		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			3,949.00000	4,127	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,242.00000	3,053	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.58000		8.63700		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			7,932.00000	8,156	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			4,022.00000	3,870	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.62300		8.68100		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,606.00000	4,746	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,924.00000	10,688	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.71300		8.77100		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			7,841.00000	8,020	25.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 04/02/2010 Bond Future	8.50	Put			9,584.00000	9,394	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.25000		8.32100		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			7,865.00000	8,287	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,283.00000	2,080	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.22000		8.29200		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,669.00000	10,048	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,814.00000	5,557	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.22200		8.29600		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			5,826.00000	6,073	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,915.00000	15,510	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,043.00000	5,265	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,849.00000	17,419	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.23400		8.30900		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			8,443.00000	8,738	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			16,039.00000	15,676	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,591.00000	19,066	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,844.00000	5,662	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			290.13500		289.34500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.67200		296.86500		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			304.04700		303.21700		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.76020		6.61240		28.81	74,362.20	11	12,985.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			152.00000	228	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			140.00000	68	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			200.00000	298	25.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			88.00000	38	25.75	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			230.00000	339	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			67.00000	29	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			175.00000	260	25.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			113.00000	50	25.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			175.00000	260	25.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			113.00000	50	25.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			133.00000	199	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			171.00000	89	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			152.00000	228	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			140.00000	68	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			116.00000	174	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			204.00000	114	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			101.00000	152	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			239.00000	141	28.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			133.00000	199	27.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			171.00000	89	27.12	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	6.70	Call			116.00000	174	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			204.00000	114	27.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			77.00000	116	30.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			315.00000	205	30.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			89.00000	132	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			276.00000	172	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			59.00000	88	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			396.00000	278	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			68.00000	101	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			355.00000	241	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			59.00000	88	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			396.00000	278	32.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			89.00000	132	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			276.00000	172	29.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			51.00000	77	32.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			438.00000	316	32.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			42.00000	67	33.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			479.00000	356	33.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			68.00000	101	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			355.00000	241	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			3.00000	5	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,040.00000	895	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			1.00000	2	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,189.00000	1,042	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			6.00000	11	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			893.00000	751	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			15.00000	27	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			702.00000	566	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			28.00000	49	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			566.00000	438	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			34.00000	57	34.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			522.00000	397	34.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			303.00000	434	29.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			41.00000	24	29.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			393.00000	523	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			30.00000	13	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			346.00000	478	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			33.00000	18	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			262.00000	386	27.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			50.00000	26	27.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			230.00000	339	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			67.00000	29	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			42.00000	67	33.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			479.00000	356	33.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			440.00000	570	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			28.00000	9	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			262.00000	386	27.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			50.00000	26	27.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			28.00000	49	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			566.00000	438	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			23.00000	40	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			610.00000	480	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			15.00000	27	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			702.00000	566	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			9.00000	17	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			797.00000	657	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			18.00000	33	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			656.00000	523	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			12.00000	21	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			749.00000	611	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			528.00000	665	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			16.00000	5	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			440.00000	570	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			28.00000	9	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			717.00000	861	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			4.00000	1	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			621.00000	762	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			8.00000	2	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			668.00000	812	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			6.00000	1	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			574.00000	713	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			12.00000	3	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			484.00000	617	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			21.00000	7	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			484.00000	617	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			21.00000	7	29.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			23.00000	40	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			610.00000	480	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			9.00000	17	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			797.00000	657	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			7.00000	14	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			845.00000	703	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			4.00000	8	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			942.00000	798	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			3.00000	7	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			991.00000	846	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			2.00000	4	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,090.00000	944	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			1.00000	1	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,288.00000	1,141	34.44	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	7.90	Call			1.00000	1	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,288.00000	1,141	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			0.00000	1	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,388.00000	1,241	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	0	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,488.00000	1,340	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	0	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,588.00000	1,440	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			1.00000	3	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,139.00000	993	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			1.00000	2	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,238.00000	1,092	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			0.00000	1	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,338.00000	1,191	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			0.00000	1	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,438.00000	1,290	34.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			34.00000	57	34.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			522.00000	397	34.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.84290		6.69660		27.85	1,368,580.00	200	1,470.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			387.00000	456	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			390.00000	313	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			446.00000	525	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			300.00000	232	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			468.00000	552	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			272.00000	209	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			426.00000	501	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			329.00000	258	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			406.00000	478	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			359.00000	285	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			368.00000	436	27.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			422.00000	343	27.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			406.00000	478	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			359.00000	285	26.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			387.00000	456	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			390.00000	313	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			351.00000	416	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			455.00000	373	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			335.00000	396	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			488.00000	403	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			305.00000	361	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			558.00000	468	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			305.00000	361	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			558.00000	468	28.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			319.00000	378	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			523.00000	435	28.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.85	Call			335.00000	396	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			488.00000	403	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			279.00000	329	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			632.00000	536	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			291.00000	345	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			595.00000	502	28.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			319.00000	378	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			523.00000	435	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			351.00000	416	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			455.00000	373	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			266.00000	315	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			670.00000	572	29.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			250.00000	301	29.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			704.00000	608	29.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			279.00000	329	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			632.00000	536	29.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			250.00000	301	29.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			704.00000	608	29.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			105.00000	137	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,208.00000	1,094	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			90.00000	120	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,294.00000	1,177	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			139.00000	179	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,042.00000	936	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			182.00000	230	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			885.00000	787	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			221.00000	276	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			774.00000	683	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			235.00000	288	30.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			739.00000	645	30.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			446.00000	525	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			300.00000	232	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			492.00000	580	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			246.00000	187	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			517.00000	613	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			221.00000	170	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			517.00000	613	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			221.00000	170	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			574.00000	682	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			177.00000	139	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			235.00000	288	30.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			739.00000	645	30.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			207.00000	260	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			810.00000	717	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			182.00000	230	30.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.40	Put			885.00000	787	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			159.00000	203	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			962.00000	860	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			194.00000	245	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			847.00000	752	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			170.00000	216	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			923.00000	823	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			641.00000	755	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			145.00000	113	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			790.00000	913	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			93.00000	70	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			714.00000	833	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			117.00000	90	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			641.00000	755	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			145.00000	113	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			574.00000	682	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			177.00000	139	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			751.00000	873	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			104.00000	80	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			677.00000	794	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			130.00000	101	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			607.00000	718	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			160.00000	125	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			545.00000	647	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			198.00000	154	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			677.00000	794	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			130.00000	101	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			148.00000	190	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,002.00000	898	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			129.00000	167	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,083.00000	974	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			207.00000	260	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			810.00000	717	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			121.00000	157	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,124.00000	1,014	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			121.00000	157	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,124.00000	1,014	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			105.00000	137	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,208.00000	1,094	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			90.00000	120	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,294.00000	1,177	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			78.00000	104	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,381.00000	1,261	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			67.00000	90	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,470.00000	1,347	30.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.20	Call		58.00000	78	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,561.00000	1,435	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		49.00000	67	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,653.00000	1,525	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		58.00000	78	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,561.00000	1,435	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		148.00000	190	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,002.00000	898	30.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		492.00000	580	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		246.00000	187	25.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.90810	6.76440		27.35	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		542.00000	612	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		528.00000	454	26.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		581.00000	653	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		466.00000	395	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		600.00000	674	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		436.00000	366	25.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		562.00000	633	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		497.00000	425	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		562.00000	633	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		497.00000	425	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		524.00000	593	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		560.00000	484	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		581.00000	653	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		466.00000	395	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		506.00000	573	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		592.00000	515	27.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		490.00000	554	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		625.00000	546	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		474.00000	536	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		659.00000	577	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		444.00000	501	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		729.00000	643	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		458.00000	518	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		694.00000	610	27.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		474.00000	536	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		659.00000	577	27.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		444.00000	501	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		729.00000	643	28.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		416.00000	470	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		802.00000	712	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		430.00000	485	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		765.00000	677	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		430.00000	485	28.27	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		765.00000	677	28.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.50	Call			640.00000	720	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			376.00000	312	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			403.00000	456	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			839.00000	747	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			370.00000	428	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			905.00000	820	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			663.00000	751	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			348.00000	293	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			620.00000	697	25.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			406.00000	339	25.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			416.00000	470	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			802.00000	712	28.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			386.00000	441	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			872.00000	783	28.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			715.00000	813	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			301.00000	255	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			663.00000	751	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			348.00000	293	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			524.00000	593	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			560.00000	484	26.90	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			370.00000	428	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			905.00000	820	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			339.00000	393	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			974.00000	885	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			490.00000	554	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			625.00000	546	27.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			403.00000	456	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			839.00000	747	28.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			339.00000	393	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			974.00000	885	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			310.00000	361	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,045.00000	953	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			354.00000	410	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			940.00000	852	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			324.00000	377	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,010.00000	919	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			296.00000	346	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,082.00000	988	29.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			746.00000	846	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			281.00000	238	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			686.00000	782	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			321.00000	273	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			777.00000	879	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			262.00000	221	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			620.00000	697	25.39	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		406.00000	339	25.39	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		0.00000	782	25.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		0.00000	273	25.09	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.96430	6.82390		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		226.00000	337	0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		52.00000	23	0.00	0.00	0	0.00

Total for Derivatives:							285,519,527.20	26,696	477,507.00
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Grand Total:							285,519,527.20	26,696	477,507.00
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