



Daily MTM Report

Daily summary for 02/03/2009

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		17.36700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.93000		6.93000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.12000		8.07000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.53000		8.50500			0.00	0	0.00
R201 On 21/12/2014 Bond			8.09000		8.04000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.57500		8.53000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.60000		8.55000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.01000		7.96000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.64000		8.59000			0.00	0	0.00
R208 On 31/03/2021 Bond			8.67400		8.62700			0.00	0	0.00
R209 On 31/03/2036 Bond			8.35000		8.32500			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			10.42180		10.13900		30.79	175,534,377.40	16,843	185,341.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			231.00000	391	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			242.00000	120	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			354.00000	591	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			115.00000	69	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			298.00000	506	29.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			159.00000	84	29.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			274.00000	464	29.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			185.00000	92	29.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			212.00000	361	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			273.00000	140	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			179.00000	307	29.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			340.00000	186	29.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			165.00000	284	30.33	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			376.00000	212	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			252.00000	423	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			213.00000	102	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			231.00000	391	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			242.00000	120	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			109.00000	188	32.58	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			570.00000	366	32.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			325.00000	548	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			136.00000	76	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			473.00000	725	33.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			84.00000	53	33.38	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			557.00000	816	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			68.00000	44	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			432.00000	680	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			93.00000	58	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			252.00000	423	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			213.00000	102	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			195.00000	334	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			306.00000	162	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			152.00000	261	30.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			413.00000	240	30.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			274.00000	464	29.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			185.00000	92	29.05	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	12.30	Call			5.00000	8	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,166.00000	1,886	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			392.00000	635	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			103.00000	63	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			212.00000	361	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			273.00000	140	29.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			139.00000	241	31.23	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			450.00000	269	31.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			179.00000	307	29.87	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			340.00000	186	29.87	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			128.00000	222	31.67	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			489.00000	300	31.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			69.00000	114	35.25	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			830.00000	592	35.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			52.00000	83	37.01	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,013.00000	761	37.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			165.00000	284	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			376.00000	212	30.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			60.00000	97	36.13	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			921.00000	675	36.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			354.00000	591	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			115.00000	69	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			392.00000	635	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			103.00000	63	31.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			600.00000	862	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			61.00000	41	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			689.00000	951	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			50.00000	30	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			644.00000	907	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			55.00000	35	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			600.00000	862	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			61.00000	41	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			152.00000	261	30.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			413.00000	240	30.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			109.00000	188	32.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			570.00000	366	32.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			118.00000	204	32.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			529.00000	332	32.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			93.00000	159	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			654.00000	437	33.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			74.00000	124	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			785.00000	552	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			64.00000	105	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			875.00000	634	35.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			101.00000	173	33.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			612.00000	401	33.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			86.00000	146	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			697.00000	475	33.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			36.00000	52	39.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,297.00000	1,030	39.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			34.00000	48	40.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,345.00000	1,076	40.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			25.00000	39	41.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,486.00000	1,217	41.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,239.00000	2,522	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			868.00000	1,136	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			29.00000	15	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			514.00000	770	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			75.00000	48	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			780.00000	1,043	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			41.00000	21	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			959.00000	1,232	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			20.00000	10	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,392.00000	1,673	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			3.00000	1	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,343.00000	1,623	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			4.00000	2	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,540.00000	1,822	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			1.00000	1	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,540.00000	1,822	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			1.00000	1	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,590.00000	1,872	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,739.00000	2,022	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,690.00000	1,972	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,640.00000	1,922	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			1.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,839.00000	2,122	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,590.00000	1,872	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,089.00000	2,372	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,989.00000	2,272	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,889.00000	2,172	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	35.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,789.00000	2,072	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,491.00000	1,773	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	1	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,294.00000	1,574	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			5.00000	2	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,789.00000	2,072	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,690.00000	1,972	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,294.00000	1,574	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			5.00000	2	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,196.00000	1,475	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			7.00000	3	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,139.00000	2,422	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,039.00000	2,322	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,939.00000	2,222	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,441.00000	1,723	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			2.00000	1	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,039.00000	2,322	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,939.00000	2,222	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,441.00000	1,723	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			2.00000	1	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,343.00000	1,623	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			4.00000	2	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,245.00000	1,524	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			6.00000	3	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,089.00000	2,372	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,989.00000	2,272	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,491.00000	1,773	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	1	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,839.00000	2,122	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,148.00000	1,426	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			9.00000	4	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,053.00000	1,328	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			14.00000	7	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			959.00000	1,232	35.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			20.00000	10	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,053.00000	1,328	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			14.00000	7	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			780.00000	1,043	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			41.00000	21	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			514.00000	770	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			75.00000	48	34.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,245.00000	1,524	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			6.00000	3	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			868.00000	1,136	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			29.00000	15	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			432.00000	680	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			93.00000	58	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			823.00000	1,089	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			34.00000	18	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			734.00000	997	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			45.00000	25	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			325.00000	548	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			136.00000	76	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			118.00000	204	32.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			529.00000	332	32.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			101.00000	173	33.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			612.00000	401	33.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			56.00000	90	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			967.00000	718	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			49.00000	76	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,060.00000	805	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			80.00000	135	34.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			741.00000	513	34.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			69.00000	114	35.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			830.00000	592	35.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			80.00000	135	34.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			741.00000	513	34.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			46.00000	71	37.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,107.00000	849	37.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			40.00000	60	38.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,201.00000	939	38.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			40.00000	60	38.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,201.00000	939	38.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			32.00000	45	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,393.00000	1,123	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			20.00000	34	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,581.00000	1,312	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			16.00000	27	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,677.00000	1,405	42.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.90	Call		13.00000	21	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put		1,774.00000	1,500	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call		10.00000	17	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put		1,871.00000	1,595	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call		56.00000	90	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put		967.00000	718	36.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call		49.00000	76	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put		1,060.00000	805	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call		43.00000	65	38.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put		1,154.00000	894	38.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		38.00000	56	39.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,249.00000	984	39.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		28.00000	42	40.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,439.00000	1,170	40.97	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		23.00000	36	41.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,534.00000	1,264	41.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		18.00000	30	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,629.00000	1,358	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		14.00000	24	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,725.00000	1,452	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		16.00000	27	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,677.00000	1,405	42.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		52.00000	83	37.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,013.00000	761	37.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		74.00000	124	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		785.00000	552	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call		644.00000	907	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put		55.00000	35	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call		913.00000	1,184	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put		24.00000	12	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call		734.00000	997	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put		45.00000	25	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call		1,006.00000	1,280	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put		17.00000	8	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call		823.00000	1,089	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put		34.00000	18	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		557.00000	816	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		68.00000	44	34.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call		25.00000	39	41.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put		1,486.00000	1,217	41.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call		38.00000	56	39.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,249.00000	984	39.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.60860	10.31910		29.92	94,321,062.60	8,891	33,492.00
\$ / R On 12/06/2009 Currency Future	10.30	Call		621.00000	797	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put		601.00000	488	28.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.05	Call			722.00000	924	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			453.00000	365	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			455.00000	599	30.63	0.00	0	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			936.00000	791	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			680.00000	871	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			511.00000	412	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			660.00000	845	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			541.00000	437	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			660.00000	845	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			541.00000	437	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			583.00000	753	29.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			664.00000	544	29.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			565.00000	733	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			696.00000	574	29.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			549.00000	713	29.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			729.00000	604	29.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			640.00000	821	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			571.00000	462	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			701.00000	897	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			482.00000	388	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			770.00000	983	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			401.00000	325	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			821.00000	1,049	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			351.00000	290	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			746.00000	951	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			426.00000	343	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			621.00000	797	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			601.00000	488	28.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			532.00000	692	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			763.00000	634	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			602.00000	774	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			632.00000	516	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			583.00000	753	29.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			664.00000	544	29.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			501.00000	653	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			832.00000	695	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			501.00000	653	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			832.00000	695	30.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			875.00000	1,117	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			306.00000	258	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			907.00000	1,152	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			288.00000	243	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			847.00000	1,083	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			328.00000	274	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			722.00000	924	27.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.05	Put			453.00000	365	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			602.00000	774	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			632.00000	516	28.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			517.00000	673	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			797.00000	664	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			517.00000	673	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			797.00000	664	29.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			532.00000	692	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			763.00000	634	29.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			487.00000	635	30.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			868.00000	726	30.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			420.00000	566	31.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,001.00000	858	31.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			372.00000	517	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,103.00000	958	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			343.00000	481	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,174.00000	1,022	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			437.00000	583	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			968.00000	824	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			455.00000	599	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			936.00000	791	30.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			404.00000	551	31.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,035.00000	892	31.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			289.00000	414	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,320.00000	1,156	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			222.00000	329	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,553.00000	1,370	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			213.00000	316	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,593.00000	1,407	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			185.00000	280	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,716.00000	1,522	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			329.00000	463	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,209.00000	1,055	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			437.00000	583	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			968.00000	824	30.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,043.00000	1,298	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			223.00000	189	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			795.00000	1,016	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			376.00000	307	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			973.00000	1,224	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			254.00000	215	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			847.00000	1,083	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			328.00000	274	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,114.00000	1,374	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			195.00000	166	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,468.00000	1,744	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			99.00000	85	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,468.00000	1,744	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			99.00000	85	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,596.00000	1,875	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			77.00000	66	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,639.00000	1,920	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			70.00000	61	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,683.00000	1,964	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			64.00000	56	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,772.00000	2,055	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			53.00000	47	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,728.00000	2,010	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			59.00000	51	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,909.00000	2,194	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			40.00000	35	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,728.00000	2,010	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			59.00000	51	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,553.00000	1,831	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			84.00000	72	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,095.00000	2,382	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			26.00000	23	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,001.00000	2,287	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			32.00000	29	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,817.00000	2,101	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			48.00000	42	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,386.00000	1,658	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			117.00000	100	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,305.00000	1,575	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			136.00000	116	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,048.00000	2,335	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			29.00000	26	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,955.00000	2,240	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			36.00000	32	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,863.00000	2,147	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			44.00000	39	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,510.00000	1,787	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			91.00000	79	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,427.00000	1,701	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			108.00000	92	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,345.00000	1,616	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			126.00000	108	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,286.00000	2,574	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			16.00000	15	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,190.00000	2,477	27.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.15	Put			21.00000	19	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,817.00000	2,101	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			48.00000	42	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,909.00000	2,194	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			40.00000	35	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,142.00000	2,430	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			23.00000	21	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,955.00000	2,240	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			36.00000	32	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,510.00000	1,787	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			91.00000	79	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,772.00000	2,055	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			53.00000	47	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,683.00000	1,964	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			64.00000	56	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,596.00000	1,875	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			77.00000	66	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,345.00000	1,616	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			126.00000	108	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,266.00000	1,534	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			147.00000	125	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,189.00000	1,453	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			170.00000	144	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,266.00000	1,534	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			147.00000	125	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			907.00000	1,152	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			288.00000	243	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			973.00000	1,224	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			254.00000	215	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,189.00000	1,453	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			170.00000	144	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			701.00000	897	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			482.00000	388	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,114.00000	1,374	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			195.00000	166	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			795.00000	1,016	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			376.00000	307	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,008.00000	1,260	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			238.00000	202	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			940.00000	1,187	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			271.00000	229	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			680.00000	871	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			511.00000	412	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			473.00000	617	30.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			904.00000	758	30.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.15	Call			343.00000	481	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,174.00000	1,022	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			315.00000	446	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,246.00000	1,088	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			388.00000	535	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,069.00000	927	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			357.00000	498	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,138.00000	990	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			420.00000	566	31.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,001.00000	858	31.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			357.00000	498	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,138.00000	990	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			302.00000	430	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,283.00000	1,121	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			277.00000	399	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,358.00000	1,190	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			254.00000	370	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,435.00000	1,261	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			232.00000	342	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,513.00000	1,333	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			265.00000	384	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,396.00000	1,225	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			243.00000	356	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,474.00000	1,297	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			203.00000	304	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,634.00000	1,445	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			169.00000	258	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,800.00000	1,600	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			154.00000	238	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,885.00000	1,679	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			140.00000	219	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,971.00000	1,760	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			127.00000	201	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,058.00000	1,843	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			194.00000	292	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,675.00000	1,483	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			177.00000	269	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,758.00000	1,561	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			161.00000	248	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,842.00000	1,639	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			147.00000	228	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,928.00000	1,720	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			243.00000	356	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,474.00000	1,297	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			154.00000	238	31.38	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	12.05	Put		1,885.00000	1,679	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		302.00000	430	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,283.00000	1,121	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		277.00000	399	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,358.00000	1,190	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		372.00000	517	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,103.00000	958	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		289.00000	414	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,320.00000	1,156	31.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		770.00000	983	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		401.00000	325	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		940.00000	1,187	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		271.00000	229	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		821.00000	1,049	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		351.00000	290	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,151.00000	1,413	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		182.00000	155	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,078.00000	1,336	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		209.00000	177	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,008.00000	1,260	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		238.00000	202	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.75880	10.46400		29.63	398,075.60	37	279.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		863.00000	1,048	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		849.00000	739	28.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		961.00000	1,153	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		697.00000	594	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		922.00000	1,109	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		758.00000	650	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		902.00000	1,088	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		788.00000	679	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		845.00000	1,028	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		881.00000	769	28.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		809.00000	989	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		945.00000	830	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		792.00000	969	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		978.00000	860	29.24	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		882.00000	1,068	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		818.00000	709	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		941.00000	1,131	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		727.00000	622	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,001.00000	1,210	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		637.00000	552	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,065.00000	1,300	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		551.00000	491	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		981.00000	1,181	27.61	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 14/09/2009 Currency Future	10.15	Put			667.00000	573	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			760.00000	930	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,046.00000	921	29.50	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			827.00000	1,008	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			913.00000	800	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			809.00000	989	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			945.00000	830	29.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			729.00000	893	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,115.00000	984	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			729.00000	893	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,115.00000	984	29.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			827.00000	1,008	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			913.00000	800	28.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			922.00000	1,109	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			758.00000	650	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			961.00000	1,153	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			697.00000	594	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,117.00000	1,362	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			503.00000	453	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,088.00000	1,331	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			524.00000	472	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,043.00000	1,270	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			579.00000	511	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			574.00000	741	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,410.00000	1,282	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,147.00000	1,394	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			483.00000	435	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,088.00000	1,331	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			524.00000	472	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,271.00000	1,526	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			407.00000	367	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,208.00000	1,459	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			444.00000	400	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,147.00000	1,394	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			483.00000	435	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			882.00000	1,068	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			818.00000	709	28.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,303.00000	1,560	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			389.00000	351	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,239.00000	1,492	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			425.00000	383	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,177.00000	1,426	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			463.00000	417	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,022.00000	1,240	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			608.00000	531	27.61	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 14/09/2009 Currency Future	10.35	Call		902.00000	1,088	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		788.00000	679	28.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,336.00000	1,595	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		372.00000	336	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,208.00000	1,459	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		444.00000	400	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,001.00000	1,210	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		637.00000	552	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		776.00000	949	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,012.00000	890	29.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		744.00000	911	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,080.00000	953	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		714.00000	875	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,150.00000	1,017	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		677.00000	841	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,213.00000	1,083	30.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		981.00000	1,181	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		667.00000	573	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		695.00000	858	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,181.00000	1,049	30.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		659.00000	825	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,245.00000	1,116	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		624.00000	794	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,310.00000	1,185	30.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		744.00000	911	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,080.00000	953	29.63	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		659.00000	825	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,245.00000	1,116	30.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		590.00000	759	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,376.00000	1,250	30.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		714.00000	875	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,150.00000	1,017	29.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		641.00000	809	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,277.00000	1,150	30.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,022.00000	1,240	27.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		608.00000	531	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.89080	10.59060		29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,049.00000	1,231	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,058.00000	940	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,157.00000	1,355	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		867.00000	764	27.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,120.00000	1,311	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		929.00000	821	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,101.00000	1,291	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		961.00000	850	28.04	0.00	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	10.65	Call			1,031.00000	1,211	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,090.00000	970	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,083.00000	1,270	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			993.00000	879	28.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			996.00000	1,174	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,156.00000	1,033	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			979.00000	1,156	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,189.00000	1,065	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,723.00000	1,986	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			332.00000	295	25.40	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,197.00000	1,400	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			807.00000	709	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,239.00000	1,447	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			748.00000	657	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			947.00000	1,121	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,256.00000	1,131	29.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,066.00000	1,250	28.32	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,025.00000	909	28.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,013.00000	1,193	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,123.00000	1,002	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			916.00000	1,086	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,325.00000	1,195	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			979.00000	1,156	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,189.00000	1,065	29.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,260.00000	1,472	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			720.00000	631	26.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,283.00000	1,497	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			692.00000	606	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,239.00000	1,447	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			748.00000	657	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,138.00000	1,333	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			898.00000	792	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			616.00000	732	32.30	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,325.00000	2,141	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			505.00000	604	33.71	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,915.00000	2,713	33.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,329.00000	1,548	26.55	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			638.00000	557	26.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			872.00000	1,034	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,431.00000	1,294	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			886.00000	1,051	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,396.00000	1,260	29.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			831.00000	986	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,540.00000	1,396	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			858.00000	1,018	29.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,467.00000	1,327	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			616.00000	732	32.30	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,325.00000	2,141	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			756.00000	899	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,766.00000	1,608	30.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			780.00000	927	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,689.00000	1,536	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			671.00000	798	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,080.00000	1,907	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			599.00000	712	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,408.00000	2,221	32.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			534.00000	638	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,744.00000	2,547	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			479.00000	573	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,088.00000	2,882	34.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			691.00000	822	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,000.00000	1,831	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			549.00000	656	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,659.00000	2,465	33.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			492.00000	588	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,001.00000	2,797	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,247.00000	2,533	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			156.00000	142	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,791.00000	2,057	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			300.00000	266	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,427.00000	1,657	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			536.00000	466	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			652.00000	775	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,161.00000	1,984	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			466.00000	558	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,176.00000	2,967	34.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,329.00000	2,617	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			139.00000	126	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,861.00000	2,133	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			271.00000	242	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,479.00000	1,719	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			488.00000	428	25.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,197.00000	1,400	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			807.00000	709	27.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			805.00000	956	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,614.00000	1,465	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			565.00000	674	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,575.00000	2,383	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,008.00000	2,288	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			218.00000	198	25.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,593.00000	1,849	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			402.00000	358	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			712.00000	846	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,921.00000	1,755	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			432.00000	517	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,441.00000	3,226	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,933.00000	2,210	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			243.00000	219	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,533.00000	1,783	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			443.00000	392	25.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			582.00000	692	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,491.00000	2,302	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			492.00000	588	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,001.00000	2,797	33.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			418.00000	504	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,528.00000	3,313	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,086.00000	2,368	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			196.00000	178	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,657.00000	1,916	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			366.00000	325	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			734.00000	872	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,843.00000	1,681	31.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			519.00000	621	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,829.00000	2,630	33.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			443.00000	530	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,352.00000	3,139	34.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,166.00000	2,450	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			175.00000	159	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,376.00000	1,601	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			586.00000	510	26.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			633.00000	753	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,243.00000	2,062	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			534.00000	638	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,744.00000	2,547	33.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			454.00000	544	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,264.00000	3,053	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,047.00000	2,328	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			206.00000	187	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,625.00000	1,882	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			384.00000	341	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,305.00000	1,522	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			665.00000	581	26.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			723.00000	859	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,882.00000	1,718	31.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			607.00000	722	32.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,366.00000	2,181	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			512.00000	612	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,872.00000	2,671	33.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			437.00000	523	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,397.00000	3,183	34.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,499.00000	2,790	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			108.00000	99	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,008.00000	2,288	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			218.00000	198	25.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			712.00000	846	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,921.00000	1,755	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,585.00000	2,879	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			95.00000	88	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,657.00000	1,916	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			366.00000	325	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,629.00000	2,923	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			89.00000	82	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,126.00000	2,409	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			185.00000	168	25.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,690.00000	1,951	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			349.00000	310	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,352.00000	1,574	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			612.00000	533	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			901.00000	1,068	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,360.00000	1,227	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			745.00000	885	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,804.00000	1,644	30.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			624.00000	742	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,284.00000	2,102	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			527.00000	629	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,786.00000	2,588	33.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,763.00000	3,058	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			72.00000	68	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,791.00000	2,057	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			300.00000	266	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			652.00000	775	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,161.00000	1,984	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,718.00000	3,013	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			78.00000	72	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,206.00000	2,491	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			165.00000	150	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,757.00000	2,021	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			316.00000	281	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,401.00000	1,629	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			561.00000	488	26.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.95	Call			931.00000	1,103	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,291.00000	1,163	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			768.00000	913	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,727.00000	1,572	30.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			642.00000	764	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,202.00000	2,023	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			473.00000	565	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,132.00000	2,924	34.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,945.00000	3,242	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			55.00000	51	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,413.00000	2,703	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			123.00000	112	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			831.00000	986	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,540.00000	1,396	30.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,991.00000	3,289	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			51.00000	48	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,456.00000	2,746	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			115.00000	106	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,970.00000	2,249	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			229.00000	208	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,562.00000	1,815	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			421.00000	375	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			844.00000	1,002	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,504.00000	1,361	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			701.00000	834	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,961.00000	1,793	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,038.00000	3,335	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			47.00000	44	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,674.00000	2,968	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			83.00000	77	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,723.00000	1,986	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			332.00000	295	25.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,371.00000	2,660	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			131.00000	119	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,897.00000	2,171	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			256.00000	230	25.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,506.00000	1,750	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			465.00000	410	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,218.00000	1,423	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			777.00000	683	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			818.00000	971	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,577.00000	1,430	30.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			681.00000	810	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,040.00000	1,869	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			574.00000	683	32.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,533.00000	2,342	32.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		410.00000	498	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,570.00000	3,357	35.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,933.00000	2,210	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		243.00000	219	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		691.00000	822	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,000.00000	1,831	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		387.00000	480	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,697.00000	3,490	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		402.00000	492	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,612.00000	3,401	35.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,970.00000	2,249	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		229.00000	208	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		701.00000	834	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,961.00000	1,793	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		591.00000	702	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,450.00000	2,261	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		426.00000	511	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,486.00000	3,270	34.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		372.00000	463	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,782.00000	3,572	35.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,542.00000	2,834	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		101.00000	93	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,413.00000	2,703	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		123.00000	112	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,499.00000	2,790	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		108.00000	99	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,945.00000	3,242	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		55.00000	51	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,629.00000	2,923	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		89.00000	82	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.15700	10.86170		29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,256.00000	1,448	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,245.00000	1,141	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,349.00000	1,546	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,087.00000	989	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,293.00000	1,486	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,181.00000	1,079	28.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,275.00000	1,467	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,213.00000	1,110	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,204.00000	1,390	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,342.00000	1,233	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,155.00000	1,335	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,443.00000	1,328	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,123.00000	1,299	29.69	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 15/03/2010 Currency Future	11.25	Put			1,511.00000	1,392	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,221.00000	1,410	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,309.00000	1,203	29.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,187.00000	1,371	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,376.00000	1,264	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,239.00000	1,429	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,277.00000	1,172	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,312.00000	1,506	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,150.00000	1,049	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,349.00000	1,546	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,087.00000	989	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,275.00000	1,467	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,213.00000	1,110	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,171.00000	1,353	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,409.00000	1,296	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,108.00000	1,282	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,546.00000	1,425	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,066.00000	1,235	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,644.00000	1,518	30.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,093.00000	1,265	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,581.00000	1,458	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,139.00000	1,317	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,477.00000	1,360	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			853.00000	993	31.57	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,291.00000	2,136	31.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,675.00000	1,902	26.63	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			663.00000	595	26.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,093.00000	1,265	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,581.00000	1,458	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,078.00000	1,248	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,616.00000	1,491	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,008.00000	1,169	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,796.00000	1,662	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,063.00000	1,232	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,652.00000	1,525	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,049.00000	1,216	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,687.00000	1,559	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			981.00000	1,140	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,870.00000	1,733	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,035.00000	1,200	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,723.00000	1,593	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,021.00000	1,185	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,759.00000	1,628	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,407.00000	1,610	28.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			995.00000	903	28.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,726.00000	1,957	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			614.00000	550	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,626.00000	1,849	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			714.00000	642	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,579.00000	1,798	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			767.00000	691	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,533.00000	1,749	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			822.00000	742	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,489.00000	1,701	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			878.00000	794	27.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,447.00000	1,655	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			936.00000	848	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			803.00000	935	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,491.00000	2,328	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,862.00000	2,102	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			500.00000	445	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,021.00000	1,185	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,759.00000	1,628	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			602.00000	719	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,440.00000	3,262	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,949.00000	2,195	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			437.00000	388	25.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,256.00000	1,448	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,245.00000	1,141	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			632.00000	749	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,321.00000	3,142	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,010.00000	2,260	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			398.00000	353	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			653.00000	765	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,241.00000	3,058	33.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,041.00000	2,292	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			379.00000	335	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,171.00000	1,353	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,409.00000	1,296	29.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			664.00000	773	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,202.00000	3,016	33.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,105.00000	2,367	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			343.00000	310	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			678.00000	790	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,116.00000	2,933	33.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			956.00000	1,111	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,944.00000	1,804	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			555.00000	666	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,643.00000	3,459	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,752.00000	1,985	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.70	Put			590.00000	528	26.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			994.00000	1,154	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,833.00000	1,697	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			969.00000	1,125	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,907.00000	1,768	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			564.00000	676	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,602.00000	3,419	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,626.00000	1,849	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			714.00000	642	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			956.00000	1,111	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,944.00000	1,804	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			932.00000	1,083	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,020.00000	1,876	30.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			908.00000	1,056	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,096.00000	1,949	31.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			519.00000	626	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,808.00000	3,619	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,700.00000	1,929	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			639.00000	572	26.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,108.00000	1,282	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,546.00000	1,425	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			969.00000	1,125	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,907.00000	1,768	30.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			944.00000	1,097	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,982.00000	1,840	30.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			546.00000	655	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,684.00000	3,498	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,806.00000	2,043	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			544.00000	486	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			583.00000	697	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,521.00000	3,340	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,919.00000	2,164	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			458.00000	407	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,979.00000	2,227	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			417.00000	370	25.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			643.00000	757	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,281.00000	3,100	33.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,321.00000	2,597	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			260.00000	240	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,387.00000	1,589	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,025.00000	932	28.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			693.00000	807	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,031.00000	2,850	33.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,208.00000	2,480	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			296.00000	273	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,330.00000	1,526	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,118.00000	1,019	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,187.00000	1,371	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,376.00000	1,264	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,155.00000	1,335	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,443.00000	1,328	29.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			671.00000	781	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,159.00000	2,974	33.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,239.00000	1,429	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,277.00000	1,172	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,078.00000	1,248	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,616.00000	1,491	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			622.00000	741	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,360.00000	3,184	33.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,283.00000	2,558	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			271.00000	251	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,368.00000	1,567	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,056.00000	960	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,330.00000	1,526	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,118.00000	1,019	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			685.00000	798	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,074.00000	2,891	33.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			2,170.00000	2,442	25.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			309.00000	285	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.65250		14.37540		27.85	10,403,275.00	710	13,717.00
£ / R On 16/03/2009 Currency Future	14.40	Call			293.00000	433	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			317.00000	180	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			390.00000	569	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			215.00000	116	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			313.00000	465	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			287.00000	162	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			274.00000	407	25.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			348.00000	204	25.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			209.00000	316	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			483.00000	313	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			223.00000	337	27.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			448.00000	284	27.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			256.00000	382	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			380.00000	229	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			209.00000	316	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			483.00000	313	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			195.00000	296	27.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			520.00000	344	27.85	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			223.00000	337	27.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.60	Put			448.00000	284	27.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			334.00000	498	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			259.00000	146	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			182.00000	278	28.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			557.00000	375	28.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			293.00000	433	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			317.00000	180	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			334.00000	498	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			259.00000	146	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			483.00000	683	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			158.00000	80	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			420.00000	605	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			194.00000	103	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			239.00000	358	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			414.00000	256	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			158.00000	244	28.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			633.00000	442	28.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			126.00000	188	30.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			800.00000	585	30.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			147.00000	229	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			672.00000	476	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			120.00000	176	30.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			844.00000	623	30.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			170.00000	260	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			595.00000	408	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			114.00000	165	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			888.00000	662	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			132.00000	201	29.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			757.00000	548	29.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			588.00000	806	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			113.00000	53	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			626.00000	849	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			100.00000	46	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			451.00000	643	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			176.00000	91	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			239.00000	358	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			414.00000	256	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			140.00000	214	29.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			714.00000	512	29.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			99.00000	135	31.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,023.00000	783	31.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			58.00000	80	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,333.00000	1,077	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			40.00000	54	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,514.00000	1,252	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.60	Call			64.00000	87	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,288.00000	1,035	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			94.00000	127	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,069.00000	824	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			90.00000	119	32.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,115.00000	866	32.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			94.00000	127	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,069.00000	824	32.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			76.00000	105	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,201.00000	952	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			99.00000	135	31.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,023.00000	783	31.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			70.00000	96	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,244.00000	993	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			27.00000	36	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,701.00000	1,434	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			53.00000	73	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,378.00000	1,120	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			64.00000	87	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,288.00000	1,035	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			44.00000	60	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,468.00000	1,207	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			20.00000	26	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,844.00000	1,574	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			22.00000	29	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,796.00000	1,527	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			36.00000	49	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,561.00000	1,297	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			27.00000	36	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,701.00000	1,434	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			16.00000	21	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,940.00000	1,669	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			13.00000	17	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,037.00000	1,764	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			13.00000	17	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,037.00000	1,764	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			33.00000	45	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,607.00000	1,342	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			10.00000	13	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,135.00000	1,861	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			4.00000	6	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,479.00000	2,203	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			6.00000	7	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,380.00000	2,105	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			2.00000	2	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.20	Put			2,826.00000	2,550	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,125.00000	2,848	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,675.00000	3,398	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,275.00000	3,998	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,425.00000	4,148	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,125.00000	3,848	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,575.00000	3,298	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,075.00000	3,798	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			4.00000	4	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,578.00000	2,302	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			24.00000	33	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,749.00000	1,480	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	11	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,233.00000	1,958	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			30.00000	40	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,654.00000	1,388	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			90.00000	119	32.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,115.00000	866	32.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			108.00000	154	31.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			933.00000	702	31.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			83.00000	111	32.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,158.00000	909	32.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			170.00000	260	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			595.00000	408	28.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			147.00000	229	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			672.00000	476	29.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			103.00000	144	31.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			978.00000	742	31.57	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			44.00000	60	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,468.00000	1,207	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			36.00000	49	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,561.00000	1,297	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			126.00000	188	30.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			800.00000	585	30.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			114.00000	165	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			888.00000	662	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			70.00000	96	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,244.00000	993	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call			48.00000	66	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,423.00000	1,164	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			40.00000	54	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,514.00000	1,252	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			58.00000	80	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,333.00000	1,077	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			20.00000	26	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,844.00000	1,574	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			16.00000	21	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,940.00000	1,669	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			6.00000	8	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,331.00000	2,056	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			30.00000	40	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,654.00000	1,388	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			24.00000	33	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,749.00000	1,480	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	11	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,233.00000	1,958	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	6	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,430.00000	2,154	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			18.00000	24	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,892.00000	1,621	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			14.00000	19	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,989.00000	1,716	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			11.00000	15	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,086.00000	1,813	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			9.00000	12	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,184.00000	1,909	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			7.00000	9	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,282.00000	2,007	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			36.00000	49	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,561.00000	1,297	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	3	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,677.00000	2,401	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2.00000	3	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,777.00000	2,500	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2.00000	2	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,876.00000	2,599	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	2	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,976.00000	2,699	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,775.00000	3,498	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,875.00000	3,598	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Put			3,975.00000	3,698	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,175.00000	3,898	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,275.00000	3,998	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,375.00000	4,098	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,475.00000	4,198	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,175.00000	2,898	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,275.00000	2,998	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,375.00000	3,098	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,475.00000	3,198	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,275.00000	2,998	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,475.00000	3,198	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,775.00000	3,498	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,975.00000	3,698	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,725.00000	3,448	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,825.00000	3,548	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,925.00000	3,648	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,025.00000	3,748	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,225.00000	3,948	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,325.00000	4,048	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,525.00000	4,248	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,075.00000	3,798	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,475.00000	4,198	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,575.00000	4,298	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,675.00000	4,398	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,775.00000	4,498	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,875.00000	4,598	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,175.00000	3,898	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,575.00000	4,298	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,675.00000	4,398	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,225.00000	2,948	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			0.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,325.00000	3,048	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,425.00000	3,148	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,525.00000	3,248	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,625.00000	3,348	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	3	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,727.00000	2,450	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	2	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,926.00000	2,649	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,026.00000	2,749	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	6	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,430.00000	2,154	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	5	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,529.00000	2,253	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			3.00000	4	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,628.00000	2,351	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	3	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,727.00000	2,450	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,225.00000	2,948	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			14.00000	19	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,989.00000	1,716	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			4.00000	6	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,479.00000	2,203	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	5	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,529.00000	2,253	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			48.00000	66	33.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Put		1,423.00000	1,164	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		40.00000	54	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,514.00000	1,252	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		9.00000	12	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,184.00000	1,909	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		120.00000	176	30.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		844.00000	623	30.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		22.00000	29	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,796.00000	1,527	33.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		158.00000	244	28.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		633.00000	442	28.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		361.00000	533	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		236.00000	130	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		313.00000	465	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		287.00000	162	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		744.00000	982	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		68.00000	29	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		664.00000	892	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		89.00000	40	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		517.00000	723	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		142.00000	70	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		914.00000	1,167	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		39.00000	15	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		827.00000	1,074	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		52.00000	21	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		664.00000	892	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		89.00000	40	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		959.00000	1,215	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		33.00000	12	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		870.00000	1,120	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		45.00000	18	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		785.00000	1,027	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		60.00000	25	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		703.00000	937	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		78.00000	34	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		552.00000	764	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		127.00000	61	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		483.00000	683	25.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		158.00000	80	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.91580	14.62940		27.39	4,653,729.60	312	309.00
£ / R On 12/06/2009 Currency Future	14.65	Call		789.00000	967	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		810.00000	701	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		887.00000	1,088	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		658.00000	572	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		828.00000	1,009	26.19	0.00	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	14.55	Put			749.00000	643	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			771.00000	946	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			841.00000	731	26.73	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			701.00000	868	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			972.00000	852	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			735.00000	908	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			906.00000	792	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			718.00000	888	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			939.00000	822	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			685.00000	849	27.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,006.00000	883	27.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			789.00000	967	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			810.00000	701	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			753.00000	927	26.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			873.00000	761	26.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			809.00000	987	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			779.00000	672	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			654.00000	812	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,075.00000	947	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			670.00000	831	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,040.00000	915	27.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			809.00000	987	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			779.00000	672	26.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			848.00000	1,031	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			718.00000	616	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			913.00000	1,117	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			634.00000	551	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			867.00000	1,059	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			688.00000	594	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			640.00000	795	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,110.00000	979	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			572.00000	714	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,293.00000	1,148	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			625.00000	778	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,146.00000	1,012	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			572.00000	714	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,293.00000	1,148	28.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			654.00000	812	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,075.00000	947	27.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			548.00000	684	28.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,368.00000	1,219	28.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			598.00000	745	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,219.00000	1,079	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,024.00000	1,238	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			545.00000	472	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.20	Call			996.00000	1,207	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			566.00000	491	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,053.00000	1,269	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			523.00000	453	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			718.00000	888	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			939.00000	822	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			612.00000	761	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,182.00000	1,045	28.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			520.00000	656	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,441.00000	1,291	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			419.00000	543	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,689.00000	1,527	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			356.00000	469	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,877.00000	1,703	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			432.00000	558	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,653.00000	1,493	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			489.00000	625	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,510.00000	1,360	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			474.00000	608	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,545.00000	1,392	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			504.00000	643	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,475.00000	1,327	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			460.00000	591	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,580.00000	1,425	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			504.00000	643	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,475.00000	1,327	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			312.00000	416	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,033.00000	1,850	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			393.00000	512	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,763.00000	1,596	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			368.00000	483	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,839.00000	1,667	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			282.00000	379	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,153.00000	1,964	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			345.00000	455	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,916.00000	1,739	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			302.00000	403	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,073.00000	1,888	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			264.00000	357	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,234.00000	2,041	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			246.00000	335	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,317.00000	2,119	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			238.00000	325	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,358.00000	2,159	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			292.00000	391	29.43	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	16.45	Put			2,113.00000	1,925	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			334.00000	442	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,954.00000	1,776	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			230.00000	314	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,400.00000	2,199	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			179.00000	251	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,700.00000	2,485	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			193.00000	268	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,613.00000	2,402	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			139.00000	199	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,009.00000	2,783	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			110.00000	162	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,281.00000	3,046	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			69.00000	105	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,840.00000	3,590	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			42.00000	67	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,413.00000	4,152	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			37.00000	60	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,558.00000	4,294	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			50.00000	78	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,221.00000	3,963	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			72.00000	109	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,793.00000	3,543	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			78.00000	117	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,698.00000	3,452	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			52.00000	81	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,173.00000	3,916	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			167.00000	235	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,787.00000	2,569	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			323.00000	429	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,993.00000	1,813	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			446.00000	575	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,616.00000	1,459	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			701.00000	868	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			972.00000	852	27.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			640.00000	795	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,110.00000	979	27.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			585.00000	729	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,256.00000	1,114	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			560.00000	699	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,330.00000	1,183	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			536.00000	670	29.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,407.00000	1,254	29.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			735.00000	908	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			906.00000	792	27.11	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 12/06/2009 Currency Future	15.30	Call			585.00000	729	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,256.00000	1,114	28.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			560.00000	699	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,330.00000	1,183	28.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			625.00000	778	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,146.00000	1,012	28.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			520.00000	656	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,441.00000	1,291	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			446.00000	575	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,616.00000	1,459	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			419.00000	543	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,689.00000	1,527	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			489.00000	625	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,510.00000	1,360	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			345.00000	455	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,916.00000	1,739	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			419.00000	543	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,689.00000	1,527	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			368.00000	483	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,839.00000	1,667	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			405.00000	527	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,726.00000	1,561	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			380.00000	497	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,801.00000	1,632	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			302.00000	403	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,073.00000	1,888	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			393.00000	512	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,763.00000	1,596	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			323.00000	429	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,993.00000	1,813	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			264.00000	357	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,234.00000	2,041	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			230.00000	314	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,400.00000	2,199	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			246.00000	335	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,317.00000	2,119	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			214.00000	295	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,485.00000	2,279	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			199.00000	277	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,570.00000	2,361	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			214.00000	295	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,485.00000	2,279	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			186.00000	259	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,656.00000	2,443	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			273.00000	368	29.43	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	16.55	Put			2,194.00000	2,002	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			255.00000	346	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,275.00000	2,080	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			222.00000	305	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,442.00000	2,239	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			207.00000	286	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,527.00000	2,320	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			356.00000	469	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,877.00000	1,703	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			312.00000	416	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,033.00000	1,850	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			222.00000	305	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,442.00000	2,239	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			155.00000	220	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,875.00000	2,654	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			144.00000	205	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,964.00000	2,740	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			133.00000	192	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,054.00000	2,826	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			124.00000	179	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,144.00000	2,913	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			66.00000	102	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,887.00000	3,636	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			61.00000	94	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,982.00000	3,729	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			56.00000	88	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,077.00000	3,822	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			48.00000	76	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,269.00000	4,010	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			44.00000	70	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,365.00000	4,104	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			41.00000	65	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,461.00000	4,199	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			106.00000	156	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,327.00000	3,090	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			98.00000	145	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,419.00000	3,180	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			91.00000	136	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,512.00000	3,270	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			84.00000	126	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,605.00000	3,360	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			98.00000	145	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,419.00000	3,180	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			84.00000	126	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,605.00000	3,360	29.43	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	18.45	Call			66.00000	102	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,887.00000	3,636	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			56.00000	88	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,077.00000	3,822	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			64.00000	98	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,934.00000	3,682	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			59.00000	91	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,029.00000	3,775	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			54.00000	84	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,125.00000	3,869	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			46.00000	73	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,317.00000	4,057	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			39.00000	62	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,510.00000	4,247	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			36.00000	58	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,606.00000	4,342	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			48.00000	76	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,269.00000	4,010	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			41.00000	65	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,461.00000	4,199	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			34.00000	56	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,655.00000	4,390	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			32.00000	52	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,752.00000	4,486	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			29.00000	48	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,850.00000	4,582	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			27.00000	44	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,947.00000	4,678	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			46.00000	73	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,317.00000	4,057	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			33.00000	54	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,703.00000	4,438	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			30.00000	50	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,801.00000	4,534	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			149.00000	212	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,920.00000	2,697	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			129.00000	185	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,099.00000	2,870	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			119.00000	173	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,190.00000	2,957	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			102.00000	151	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,373.00000	3,135	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			95.00000	140	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,465.00000	3,225	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			88.00000	131	29.43	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	18.10	Put			3,558.00000	3,315	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			81.00000	122	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,652.00000	3,406	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			186.00000	259	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,656.00000	2,443	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			173.00000	243	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,743.00000	2,527	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			161.00000	227	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,831.00000	2,611	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			149.00000	212	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,920.00000	2,697	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			102.00000	151	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,373.00000	3,135	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			255.00000	346	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,275.00000	2,080	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			179.00000	251	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,700.00000	2,485	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			193.00000	268	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,613.00000	2,402	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			155.00000	220	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,875.00000	2,654	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			133.00000	192	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,054.00000	2,826	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			292.00000	391	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,113.00000	1,925	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			432.00000	558	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,653.00000	1,493	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			828.00000	1,009	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			749.00000	643	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,143.00000	1,366	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			463.00000	400	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,082.00000	1,301	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			503.00000	435	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			968.00000	1,176	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			588.00000	510	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,270.00000	1,502	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			391.00000	336	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,205.00000	1,433	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			426.00000	367	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,082.00000	1,301	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			503.00000	435	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,303.00000	1,537	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			374.00000	322	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,237.00000	1,468	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			408.00000	352	26.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.90	Call		1,174.00000	1,399	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		444.00000	384	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,112.00000	1,333	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		483.00000	417	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		940.00000	1,146	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		611.00000	530	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,174.00000	1,399	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		444.00000	384	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		887.00000	1,088	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		658.00000	572	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,024.00000	1,238	26.02	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		545.00000	472	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.12910	14.83880		27.75	121,032.80	8	28.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,135.00000	1,337	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,146.00000	1,058	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,233.00000	1,448	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		994.00000	919	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1,173.00000	1,376	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,084.00000	997	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,135.00000	1,337	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,146.00000	1,058	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,046.00000	1,239	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,308.00000	1,210	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		1,081.00000	1,277	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,242.00000	1,148	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,116.00000	1,318	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,177.00000	1,088	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,063.00000	1,258	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,275.00000	1,179	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		1,030.00000	1,220	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,341.00000	1,241	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		1,098.00000	1,297	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,210.00000	1,118	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,153.00000	1,357	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,115.00000	1,028	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,116.00000	1,318	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,177.00000	1,088	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		982.00000	1,166	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,443.00000	1,337	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,014.00000	1,202	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,375.00000	1,272	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		998.00000	1,183	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,409.00000	1,304	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,192.00000	1,395	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		1,053.00000	966	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.35	Call			967.00000	1,148	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,478.00000	1,369	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			895.00000	1,066	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,657.00000	1,537	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			938.00000	1,115	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,549.00000	1,435	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			882.00000	1,051	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,693.00000	1,572	28.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			967.00000	1,148	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,478.00000	1,369	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			869.00000	1,036	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,730.00000	1,607	28.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			923.00000	1,098	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,584.00000	1,469	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,335.00000	1,557	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			896.00000	828	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,309.00000	1,529	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			920.00000	850	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,361.00000	1,585	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			873.00000	806	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			834.00000	1,006	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,795.00000	1,677	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,212.00000	1,421	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,023.00000	942	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,153.00000	1,357	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,115.00000	1,028	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			952.00000	1,131	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,513.00000	1,402	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,443.00000	1,672	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			804.00000	743	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,388.00000	1,614	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			849.00000	785	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,283.00000	1,502	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			944.00000	873	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,557.00000	1,793	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			718.00000	664	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,499.00000	1,732	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			760.00000	703	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,388.00000	1,614	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			849.00000	785	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,586.00000	1,824	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			697.00000	645	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,528.00000	1,762	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			739.00000	683	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,471.00000	1,702	26.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.15	Put		782.00000	723	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,415.00000	1,643	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		827.00000	764	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,258.00000	1,475	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		969.00000	896	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		982.00000	1,166	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,443.00000	1,337	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		800.00000	969	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,862.00000	1,740	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		952.00000	1,131	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,513.00000	1,402	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		834.00000	1,006	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,795.00000	1,677	29.13	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		800.00000	969	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,862.00000	1,740	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		768.00000	933	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,929.00000	1,804	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		737.00000	898	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,998.00000	1,869	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,063.00000	1,258	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,275.00000	1,179	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		909.00000	1,082	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,620.00000	1,503	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		851.00000	1,021	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,763.00000	1,642	29.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		909.00000	1,082	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,620.00000	1,503	28.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		817.00000	987	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,828.00000	1,708	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		784.00000	951	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,895.00000	1,772	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		752.00000	915	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,963.00000	1,836	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,335.00000	1,557	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		896.00000	828	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,046.00000	1,239	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,308.00000	1,210	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		895.00000	1,066	28.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,657.00000	1,537	28.73	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			15.13510	0.00000		0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		0.00000	432	0.00	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		0.00000	147	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.12880	12.82090		26.86	0.00	0	5,884.00
€ / R On 16/03/2009 Currency Future	12.80	Call		273.00000	485	28.80	0.00	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	12.80	Put			252.00000	156	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			364.00000	598	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			193.00000	119	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			302.00000	522	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			231.00000	143	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			252.00000	450	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			282.00000	171	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			233.00000	415	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			313.00000	186	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			216.00000	382	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			345.00000	203	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			200.00000	350	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			379.00000	221	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			185.00000	319	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			414.00000	240	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			332.00000	559	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			211.00000	131	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			397.00000	638	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			176.00000	109	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			135.00000	230	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			565.00000	351	27.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			146.00000	249	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			525.00000	320	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			125.00000	213	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			605.00000	384	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			100.00000	168	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			729.00000	490	29.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			108.00000	182	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			687.00000	453	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			86.00000	144	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			815.00000	565	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			75.00000	123	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			904.00000	644	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			116.00000	197	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			645.00000	418	28.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			93.00000	156	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			772.00000	527	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			185.00000	319	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			414.00000	240	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			125.00000	213	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			605.00000	384	28.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			67.00000	105	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			996.00000	726	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			64.00000	97	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,043.00000	769	31.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Call			62.00000	90	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,091.00000	811	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			45.00000	55	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,624.00000	1,326	38.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			44.00000	53	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,673.00000	1,375	39.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			51.00000	67	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,380.00000	1,088	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			60.00000	83	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,139.00000	855	32.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			80.00000	133	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			859.00000	604	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			80.00000	133	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			859.00000	604	30.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			171.00000	290	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			450.00000	261	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			75.00000	123	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			904.00000	644	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			51.00000	67	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,380.00000	1,088	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			40.00000	50	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,770.00000	1,471	40.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			25.00000	36	43.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,104.00000	1,808	43.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			54.00000	72	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,283.00000	994	33.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			56.00000	76	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,235.00000	947	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			701.00000	980	32.81	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			80.00000	51	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			252.00000	450	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			282.00000	171	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			467.00000	719	30.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			146.00000	90	30.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			786.00000	1,072	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			65.00000	43	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			786.00000	1,072	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			65.00000	43	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			831.00000	1,118	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			60.00000	39	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			744.00000	1,026	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			73.00000	47	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			580.00000	847	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			109.00000	68	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			619.00000	890	32.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.30	Put			99.00000	62	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			503.00000	761	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			132.00000	82	31.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			966.00000	1,258	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			45.00000	30	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			660.00000	935	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			89.00000	56	32.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			875.00000	1,164	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			54.00000	36	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,343.00000	1,643	38.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			22.00000	14	38.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,247.00000	1,546	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			26.00000	17	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,152.00000	1,449	36.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			31.00000	21	36.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,058.00000	1,353	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			38.00000	25	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			619.00000	890	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			99.00000	62	32.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,295.00000	1,594	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			24.00000	16	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,199.00000	1,498	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			28.00000	19	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,105.00000	1,401	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			34.00000	22	36.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,012.00000	1,306	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			41.00000	27	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			920.00000	1,211	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			50.00000	32	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			831.00000	1,118	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			60.00000	39	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,058.00000	1,353	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			38.00000	25	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			541.00000	803	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			120.00000	75	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			744.00000	1,026	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			73.00000	47	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			431.00000	678	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			160.00000	99	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			364.00000	598	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			193.00000	119	29.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			431.00000	678	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			160.00000	99	30.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,199.00000	1,498	37.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			28.00000	19	37.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.85	Call			1,012.00000	1,306	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			41.00000	27	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			580.00000	847	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			109.00000	68	31.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			397.00000	638	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			176.00000	109	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			62.00000	90	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,091.00000	811	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			53.00000	69	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,332.00000	1,041	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			273.00000	485	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			252.00000	156	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			70.00000	114	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			949.00000	685	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			47.00000	59	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,526.00000	1,230	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			86.00000	144	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			815.00000	565	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,391.00000	1,690	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			20.00000	11	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			21.00000	33	44.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,201.00000	1,904	44.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			4.00000	17	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,783.00000	2,488	47.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			0.00000	8	49.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,379.00000	3,079	49.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			0.00000	3	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,979.00000	3,674	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			35.00000	47	41.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,864.00000	1,569	41.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			15.00000	25	45.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,444.00000	2,146	45.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	12	48.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,030.00000	2,733	48.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			0.00000	5	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,629.00000	3,326	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			2.00000	15	47.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,881.00000	2,586	47.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			0.00000	5	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,679.00000	3,376	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	1	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,479.00000	4,172	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,279.00000	4,971	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,487.00000	1,786	36.89	0.00	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			16.00000	7	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			12.00000	22	46.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,541.00000	2,243	46.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	8	49.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,329.00000	3,029	49.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			0.00000	2	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,129.00000	3,823	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,929.00000	4,622	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,875.00000	2,179	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			4.00000	1	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			23.00000	34	43.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,152.00000	1,856	43.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			2.00000	14	48.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,931.00000	2,635	48.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			0.00000	4	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,729.00000	3,425	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	1	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,529.00000	4,222	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,222.00000	2,529	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			1.00000	0	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,439.00000	1,738	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			18.00000	9	37.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			38.00000	49	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,817.00000	1,520	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			9.00000	21	46.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,589.00000	2,292	46.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			0.00000	2	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,179.00000	3,873	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,671.00000	2,979	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,921.00000	3,229	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,122.00000	2,429	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			1.00000	0	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			33.00000	46	42.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,912.00000	1,617	42.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			6.00000	19	47.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,685.00000	2,390	47.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			0.00000	7	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,479.00000	3,178	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,021.00000	3,329	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,222.00000	2,529	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			1.00000	0	30.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.60	Call			38.00000	49	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,817.00000	1,520	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,971.00000	3,279	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,172.00000	2,479	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			1.00000	0	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			8.00000	20	46.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,637.00000	2,341	46.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			0.00000	7	49.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,429.00000	3,128	49.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,121.00000	3,429	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,321.00000	2,629	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			0.00000	0	30.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,536.00000	1,834	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			15.00000	6	36.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			43.00000	52	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,722.00000	1,423	39.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			14.00000	23	46.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,493.00000	2,195	46.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			0.00000	9	49.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,279.00000	2,980	49.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,721.00000	3,029	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,924.00000	2,229	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			3.00000	0	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			53.00000	69	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,332.00000	1,041	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,621.00000	2,929	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,826.00000	2,130	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			5.00000	1	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			50.00000	64	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,429.00000	1,135	35.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			1.00000	13	48.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,980.00000	2,684	48.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			0.00000	4	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,779.00000	3,475	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,521.00000	2,829	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,728.00000	2,031	34.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			7.00000	2	34.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			47.00000	59	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,526.00000	1,230	37.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			19.00000	29	44.82	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 16/03/2009 Currency Future	15.10	Put			2,298.00000	2,000	44.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			1.00000	11	48.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,080.00000	2,782	48.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			0.00000	3	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,879.00000	3,574	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,821.00000	3,129	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	30.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,023.00000	2,329	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			2.00000	0	31.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			541.00000	803	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			120.00000	75	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			28.00000	41	43.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,008.00000	1,712	43.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			0.00000	6	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,579.00000	3,277	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,471.00000	2,779	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			0.00000	0	30.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,680.00000	1,981	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			9.00000	2	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			46.00000	57	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,575.00000	1,278	37.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			17.00000	28	45.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,346.00000	2,049	45.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			0.00000	11	48.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,129.00000	2,832	48.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			0.00000	3	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,929.00000	3,624	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,371.00000	2,679	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			0.00000	0	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,583.00000	1,883	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			13.00000	4	36.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			0.00000	9	49.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,229.00000	2,930	49.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	2	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,029.00000	3,724	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,421.00000	2,729	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,631.00000	1,932	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			10.00000	3	35.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			16.00000	26	45.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,395.00000	2,097	45.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			0.00000	10	48.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,179.00000	2,881	48.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,721.00000	3,029	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	30.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.05	Call			2,771.00000	3,079	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,973.00000	2,279	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			2.00000	0	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			26.00000	39	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,056.00000	1,760	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			3.00000	16	47.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,832.00000	2,537	47.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,571.00000	2,879	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,777.00000	2,080	34.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			6.00000	1	34.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			48.00000	61	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,478.00000	1,183	36.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			20.00000	31	44.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,249.00000	1,952	44.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			1.00000	12	48.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,030.00000	2,733	48.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			0.00000	4	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,829.00000	3,525	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	2	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,279.00000	3,973	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,924.00000	2,229	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			3.00000	0	32.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			0.00000	2	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,029.00000	3,724	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	1	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,829.00000	4,522	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	1	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,779.00000	4,472	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,172.00000	2,479	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			1.00000	0	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,391.00000	1,690	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			20.00000	11	37.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			8.00000	20	46.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,637.00000	2,341	46.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			0.00000	2	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,229.00000	3,923	49.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,271.00000	2,579	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			1.00000	0	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,487.00000	1,786	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			16.00000	7	36.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			12.00000	22	46.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,541.00000	2,243	46.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			0.00000	8	49.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.15	Put			3,329.00000	3,029	49.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,321.00000	3,629	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,521.00000	2,829	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			0.00000	0	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			966.00000	1,258	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			45.00000	30	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			1.00000	11	48.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,080.00000	2,782	48.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,421.00000	3,729	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,221.00000	3,529	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	29.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,421.00000	2,729	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	0	30.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.36390		13.04750		26.21	10,236,747.40	766	3,666.00
€ / R On 12/06/2009 Currency Future	13.05	Call			692.00000	860	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			694.00000	546	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			769.00000	968	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			572.00000	454	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			711.00000	882	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			663.00000	518	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			692.00000	860	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			694.00000	546	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			673.00000	838	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			726.00000	574	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			655.00000	817	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			758.00000	603	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			621.00000	778	25.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			824.00000	664	25.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			655.00000	817	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			758.00000	603	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			638.00000	797	25.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			791.00000	634	25.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			750.00000	939	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			602.00000	475	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			790.00000	998	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			542.00000	434	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			546.00000	685	26.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			999.00000	821	26.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			560.00000	703	26.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			963.00000	789	26.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			492.00000	636	27.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,094.00000	922	27.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			475.00000	620	27.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Put			1,127.00000	956	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			492.00000	636	27.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,094.00000	922	27.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			442.00000	590	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,194.00000	1,027	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			410.00000	553	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,263.00000	1,089	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			510.00000	652	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,062.00000	888	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			475.00000	620	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,127.00000	956	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			605.00000	760	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			858.00000	696	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			730.00000	910	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			633.00000	496	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			528.00000	668	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,030.00000	854	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			396.00000	535	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,298.00000	1,121	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			381.00000	517	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,334.00000	1,153	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			353.00000	483	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,406.00000	1,220	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			229.00000	327	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,831.00000	1,613	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			220.00000	315	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,872.00000	1,651	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			291.00000	406	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,594.00000	1,393	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			340.00000	467	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,443.00000	1,253	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			426.00000	572	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,228.00000	1,058	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			510.00000	652	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,062.00000	888	26.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			528.00000	668	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,030.00000	854	26.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			605.00000	760	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			858.00000	696	25.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			590.00000	740	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			892.00000	726	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			575.00000	721	26.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			927.00000	757	26.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			442.00000	590	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,194.00000	1,027	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 12/06/2009 Currency Future	13.40	Call			575.00000	721	26.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			927.00000	757	26.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			353.00000	483	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,406.00000	1,220	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			259.00000	365	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,711.00000	1,501	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			186.00000	271	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,038.00000	1,808	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			144.00000	215	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,296.00000	2,051	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			303.00000	421	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,555.00000	1,357	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			327.00000	451	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,480.00000	1,287	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			750.00000	939	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			602.00000	475	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			811.00000	1,029	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			514.00000	415	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,077.00000	1,329	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			330.00000	265	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,044.00000	1,293	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			347.00000	279	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,110.00000	1,365	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			313.00000	251	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,044.00000	1,293	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			347.00000	279	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			920.00000	1,156	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			423.00000	343	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			950.00000	1,190	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			403.00000	326	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			862.00000	1,091	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			464.00000	378	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,249.00000	1,514	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			251.00000	200	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			981.00000	1,224	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			384.00000	310	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,144.00000	1,401	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			297.00000	238	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,213.00000	1,476	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			266.00000	212	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,178.00000	1,439	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			281.00000	225	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,513.00000	1,794	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			165.00000	130	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,435.00000	1,712	24.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.80	Put			187.00000	148	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,359.00000	1,632	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			211.00000	168	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,285.00000	1,553	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			237.00000	189	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,012.00000	1,258	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			365.00000	294	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,473.00000	1,753	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			176.00000	139	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,396.00000	1,672	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			199.00000	158	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,322.00000	1,592	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			224.00000	178	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			920.00000	1,156	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			423.00000	343	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,213.00000	1,476	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			266.00000	212	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			890.00000	1,124	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			443.00000	360	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			833.00000	1,060	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			486.00000	396	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,249.00000	1,514	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			251.00000	200	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,178.00000	1,439	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			281.00000	225	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,552.00000	1,836	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			155.00000	122	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,396.00000	1,672	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			199.00000	158	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			862.00000	1,091	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			464.00000	378	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			769.00000	968	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			572.00000	454	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			890.00000	1,124	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			443.00000	360	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,077.00000	1,329	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			330.00000	265	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,012.00000	1,258	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			365.00000	294	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			790.00000	998	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			542.00000	434	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			458.00000	605	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,160.00000	991	27.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			410.00000	553	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,263.00000	1,089	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 12/06/2009 Currency Future	14.25	Call			315.00000	436	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,517.00000	1,322	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			269.00000	378	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,672.00000	1,465	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			248.00000	352	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,751.00000	1,538	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			211.00000	304	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,913.00000	1,690	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			194.00000	282	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,996.00000	1,768	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			178.00000	261	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,081.00000	1,847	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			164.00000	242	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,166.00000	1,928	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			280.00000	392	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,633.00000	1,428	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			238.00000	340	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,791.00000	1,576	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			303.00000	421	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,555.00000	1,357	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			280.00000	392	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,633.00000	1,428	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			238.00000	340	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,791.00000	1,576	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			202.00000	293	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,955.00000	1,729	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			171.00000	251	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,123.00000	1,888	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			157.00000	233	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,209.00000	1,969	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			132.00000	199	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,384.00000	2,135	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			120.00000	183	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,473.00000	2,220	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			110.00000	169	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,562.00000	2,305	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			100.00000	156	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,653.00000	2,392	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			202.00000	293	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,955.00000	1,729	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			186.00000	271	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,038.00000	1,808	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			132.00000	199	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,384.00000	2,135	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			367.00000	500	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 12/06/2009 Currency Future	14.05	Put			1,370.00000	1,186	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			673.00000	838	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			726.00000	574	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			367.00000	500	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,370.00000	1,186	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			340.00000	467	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,443.00000	1,253	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			327.00000	451	27.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,480.00000	1,287	27.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.56100		13.23880		26.29	67,805.00	5	72.00
€ / R On 14/09/2009 Currency Future	13.25	Call			997.00000	1,156	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,008.00000	845	25.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,093.00000	1,282	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			854.00000	721	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,015.00000	1,174	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			976.00000	813	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			1,034.00000	1,201	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			945.00000	790	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			979.00000	1,137	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,040.00000	876	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			961.00000	1,118	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,072.00000	907	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			944.00000	1,099	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,105.00000	938	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			979.00000	1,137	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,040.00000	876	25.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			944.00000	1,099	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,105.00000	938	25.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,074.00000	1,255	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			885.00000	744	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			927.00000	1,079	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,138.00000	968	25.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			844.00000	987	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,305.00000	1,126	26.53	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			824.00000	970	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,335.00000	1,159	26.65	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			864.00000	1,005	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,275.00000	1,094	26.41	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			768.00000	921	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,429.00000	1,260	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			768.00000	921	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,429.00000	1,260	27.01	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			750.00000	906	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,461.00000	1,295	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			786.00000	937	26.89	0.00	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	13.85	Put			1,398.00000	1,226	26.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			732.00000	890	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,493.00000	1,329	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			698.00000	851	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,559.00000	1,390	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			805.00000	954	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,366.00000	1,193	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			911.00000	1,060	26.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,172.00000	999	26.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,054.00000	1,227	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			915.00000	766	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			665.00000	814	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,626.00000	1,453	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			479.00000	600	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,090.00000	1,889	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			805.00000	954	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,366.00000	1,193	26.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			698.00000	851	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,559.00000	1,390	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			633.00000	777	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,694.00000	1,516	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			602.00000	742	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,763.00000	1,581	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			573.00000	708	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,834.00000	1,647	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			545.00000	676	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,906.00000	1,715	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			879.00000	1,023	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,240.00000	1,062	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			633.00000	777	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,694.00000	1,516	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			602.00000	742	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,763.00000	1,581	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,232.00000	1,456	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			693.00000	595	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,177.00000	1,396	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			738.00000	635	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,131.00000	1,338	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			792.00000	677	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			879.00000	1,023	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,240.00000	1,062	26.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			895.00000	1,041	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,206.00000	1,030	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			715.00000	871	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,526.00000	1,360	27.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.15	Call			681.00000	832	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,592.00000	1,421	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			649.00000	795	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,660.00000	1,484	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,054.00000	1,227	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			915.00000	766	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,131.00000	1,338	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			792.00000	677	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,150.00000	1,367	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			761.00000	656	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,112.00000	1,310	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			823.00000	699	25.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			895.00000	1,041	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,206.00000	1,030	26.18	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.73630		0.00000		0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call			0.00000	10	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Put			0.00000	1,124	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	557	0.00	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put			0.00000	70	0.00	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.22100		242.14100		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			291.02400		291.50800		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future			298.58700		299.08600		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			302.04700		302.39100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.38900		125.48400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.64800		128.74600		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.40100		131.49900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			293.08750		293.55150		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			300.70450		301.18300		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			307.13900		307.62250		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		349.64900		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.87300		8.97000		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.08300		8.99600		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.48000		8.38700		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
J201 On 22/12/2014 jSwap			8.86000		8.77500		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.14500		9.03800		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			9.01400		8.89500		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.96200		8.83800		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			7.97000		7.79800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.04100		6.96700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.07600		7.02800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.69500		7.60100		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.76900		7.68900		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.49000		8.40200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.56400		8.48200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.79100		8.66700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.81400		8.69300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.61900		10.62100		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.15900		10.15000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.78900		9.73600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.91800		9.84800		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.14700		280.71100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			287.42700		288.00800		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			293.57700		294.16600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.47000		6.46300		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,547.00000	3,538	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			6.01300		6.00800		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			3,866.00000	3,861	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			12.00000	12	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,112.00000	4,107	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			8.00000	8	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 05/11/2009 Bond Future	6.50	Call		1,298.00000	1,296	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		77.00000	75	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.06900	8.01600		12.40	0.00	0	10,454.00
R157 On 07/05/2009 Bond Future	7.25	Call		1,120.00000	992	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		5,599.00000	5,773	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		336.00000	280	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		9,400.00000	9,646	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		6,360.00000	6,076	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		893.00000	912	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.03400	7.97800		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		8,686.00000	8,422	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,903.00000	1,949	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.06300	8.00500		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		4,089.00000	3,924	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		6,811.00000	6,954	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.11100	8.05000		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		5,625.00000	5,448	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		7,166.00000	7,299	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.49600	8.47500		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call		3,538.00000	3,339	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		8,583.00000	8,600	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		8,601.00000	8,343	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		3,376.00000	3,333	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		387.00000	335	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		23,625.00000	23,790	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.46500	8.44400		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		12,041.00000	11,823	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		6,536.00000	6,533	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call		4,442.00000	4,296	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		14,747.00000	14,815	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.47400	8.45300		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		14,234.00000	14,035	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		8,861.00000	8,875	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		7,224.00000	7,072	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		17,535.00000	17,597	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.49700	8.47500		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		12,009.00000	11,836	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		14,306.00000	14,354	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		1,136.00000	1,117	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		670.00000	651	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
R201 On 07/05/2009 Bond Future			8.00400	7.95100		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call		6,182.00000	5,947	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		469.00000	475	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.91300	7.85700		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		7,236.00000	7,022	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,312.00000	1,345	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.89900	7.84000		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		3,564.00000	3,424	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		5,020.00000	5,129	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.91100	7.84900		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,171.00000	4,031	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,602.00000	5,714	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.53000	8.47800		17.63	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		4,817.00000	4,553	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,824.00000	1,865	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.48200	8.42800		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		7,503.00000	7,255	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,921.00000	2,982	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.49800	8.44200		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		3,788.00000	3,633	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		9,263.00000	9,422	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.53700	8.47800		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		6,551.00000	6,359	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		8,088.00000	8,218	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.55700	8.50500		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call		4,235.00000	3,970	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		2,698.00000	2,762	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		1,518.00000	1,360	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		6,462.00000	6,633	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		5,141.00000	4,857	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		2,068.00000	2,113	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.51800	8.46400		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,056.00000	7,786	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		3,297.00000	3,364	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.53200	8.47700		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,144.00000	3,977	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		10,390.00000	10,560	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.56500	8.50800		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		6,865.00000	6,661	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,740.00000	8,878	20.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 07/05/2009 Bond Future			7.91200		7.85800		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,750.00000	4,553	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			502.00000	511	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.80200		7.74600		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,754.00000	1,654	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,536.00000	4,642	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,340.00000	6,160	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1,007.00000	1,032	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.77600		7.71500		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,144.00000	3,021	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,900.00000	3,990	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.77800		7.71300		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,675.00000	3,552	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,386.00000	4,479	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.60300		8.55100		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,168.00000	4,878	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,310.00000	2,358	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.57000		8.51600		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,208.00000	7,932	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,644.00000	3,714	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.58300		8.52800		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,250.00000	4,077	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,075.00000	11,250	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.61300		8.55700		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,203.00000	6,993	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,141.00000	9,279	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.64300		8.59600		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,204.00000	3,949	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,184.00000	3,242	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.63700		8.59000		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,183.00000	7,932	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,963.00000	4,022	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.68100		8.63400		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,772.00000	4,606	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,786.00000	10,924	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.77100		8.72200		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,041.00000	7,841	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,472.00000	9,584	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.32100		8.30000		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,087.00000	7,865	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,321.00000	2,283	35.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/08/2009 Bond Future			8.29200		8.27100		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,856.00000	9,669	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,816.00000	5,814	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.29600		8.27500		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			5,956.00000	5,826	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,861.00000	15,915	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,164.00000	5,043	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			17,786.00000	17,849	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.30900		8.28800		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			8,579.00000	8,443	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			15,992.00000	16,039	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,770.00000	18,591	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,840.00000	5,844	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.34500		289.80500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			296.86500		297.33900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			303.21700		303.69600		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.61240		6.48380		28.33	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			131.00000	200	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			147.00000	88	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			151.00000	230	26.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			118.00000	67	26.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			113.00000	175	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			179.00000	113	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			113.00000	175	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			179.00000	113	27.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			85.00000	133	29.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			251.00000	171	29.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			98.00000	152	28.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			214.00000	140	28.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			98.00000	152	28.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			214.00000	140	28.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			74.00000	116	29.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			290.00000	204	29.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			64.00000	101	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			330.00000	239	30.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			85.00000	133	29.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			251.00000	171	29.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			74.00000	116	29.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			290.00000	204	29.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			46.00000	77	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			413.00000	315	32.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			54.00000	89	31.65	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	6.80	Put			371.00000	276	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			31.00000	59	33.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			497.00000	396	33.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			38.00000	68	33.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			454.00000	355	33.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			31.00000	59	33.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			497.00000	396	33.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			54.00000	89	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			371.00000	276	31.65	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			25.00000	51	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			541.00000	438	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			20.00000	42	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			586.00000	479	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			38.00000	68	33.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			454.00000	355	33.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			1.00000	3	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,167.00000	1,040	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			0.00000	1	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,316.00000	1,189	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			2.00000	6	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,018.00000	893	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			6.00000	15	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			822.00000	702	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			12.00000	28	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			678.00000	566	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			16.00000	34	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			632.00000	522	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			203.00000	303	26.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			69.00000	41	26.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			270.00000	393	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			36.00000	30	28.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			235.00000	346	26.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			51.00000	33	26.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			175.00000	262	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			92.00000	50	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			151.00000	230	26.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			118.00000	67	26.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			20.00000	42	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			586.00000	479	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			316.00000	440	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			33.00000	28	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			175.00000	262	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			92.00000	50	25.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			12.00000	28	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			678.00000	566	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.20	Call			9.00000	23	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			726.00000	610	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			6.00000	15	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			822.00000	702	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			3.00000	9	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			919.00000	797	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			7.00000	18	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			774.00000	656	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			4.00000	12	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			870.00000	749	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			406.00000	528	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			22.00000	16	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			316.00000	440	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			33.00000	28	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			589.00000	717	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			6.00000	4	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			495.00000	621	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			12.00000	8	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			542.00000	668	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			8.00000	6	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			450.00000	574	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			16.00000	12	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			364.00000	484	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			30.00000	21	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			364.00000	484	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			30.00000	21	30.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			9.00000	23	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			726.00000	610	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			3.00000	9	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			919.00000	797	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			2.00000	7	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			969.00000	845	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			1.00000	4	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,068.00000	942	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			1.00000	3	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,117.00000	991	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			1.00000	2	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,217.00000	1,090	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			0.00000	1	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,416.00000	1,288	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			0.00000	1	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,416.00000	1,288	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			0.00000	0	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,516.00000	1,388	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	0	34.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,616.00000	1,488	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	0	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,716.00000	1,588	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			0.00000	1	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,267.00000	1,139	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			0.00000	1	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,366.00000	1,238	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			0.00000	0	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,466.00000	1,338	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			0.00000	0	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,566.00000	1,438	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			16.00000	34	34.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			632.00000	522	34.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.69660		6.56430		27.53	0.00	0	1,670.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			354.00000	446	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			340.00000	300	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			374.00000	468	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			309.00000	272	25.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			335.00000	426	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			371.00000	329	26.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			318.00000	406	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			404.00000	359	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			287.00000	368	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			472.00000	422	27.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			318.00000	406	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			404.00000	359	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			302.00000	387	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			438.00000	390	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			273.00000	351	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			508.00000	455	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			259.00000	335	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	488	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			235.00000	305	29.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			621.00000	558	29.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			235.00000	305	29.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			621.00000	558	29.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			247.00000	319	28.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			583.00000	523	28.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			259.00000	335	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	488	28.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			209.00000	279	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			695.00000	632	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			224.00000	291	29.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			660.00000	595	29.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			247.00000	319	28.85	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	6.90	Put			583.00000	523	28.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			273.00000	351	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			508.00000	455	28.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			302.00000	387	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			438.00000	390	27.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			195.00000	266	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			731.00000	670	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			182.00000	250	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			768.00000	704	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			209.00000	279	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			695.00000	632	29.87	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			182.00000	250	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			768.00000	704	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			67.00000	105	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,302.00000	1,208	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			56.00000	90	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,392.00000	1,294	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			92.00000	139	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,128.00000	1,042	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			126.00000	182	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			962.00000	885	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			157.00000	221	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			843.00000	774	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			169.00000	235	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			805.00000	739	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			354.00000	446	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			340.00000	300	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			394.00000	492	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			279.00000	246	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			415.00000	517	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			250.00000	221	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			415.00000	517	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			250.00000	221	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			463.00000	574	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			199.00000	177	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			169.00000	235	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			805.00000	739	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			146.00000	207	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			882.00000	810	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			126.00000	182	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			962.00000	885	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			108.00000	159	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,044.00000	962	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			136.00000	194	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			921.00000	847	30.21	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	7.45	Call			117.00000	170	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,002.00000	923	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			520.00000	641	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			155.00000	145	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			662.00000	790	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			97.00000	93	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			588.00000	714	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			124.00000	117	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			520.00000	641	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			155.00000	145	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			463.00000	574	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			199.00000	177	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			625.00000	751	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			110.00000	104	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			553.00000	677	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			139.00000	130	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			491.00000	607	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			176.00000	160	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			438.00000	545	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			224.00000	198	25.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			553.00000	677	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			139.00000	130	24.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			100.00000	148	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,086.00000	1,002	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			85.00000	129	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,171.00000	1,083	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			146.00000	207	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			882.00000	810	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			79.00000	121	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,214.00000	1,124	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			79.00000	121	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,214.00000	1,124	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			67.00000	105	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,302.00000	1,208	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			56.00000	90	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,392.00000	1,294	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			48.00000	78	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,483.00000	1,381	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			40.00000	67	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,576.00000	1,470	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			34.00000	58	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,669.00000	1,561	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			28.00000	49	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,764.00000	1,653	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			34.00000	58	30.21	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	Put			1,669.00000	1,561	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			100.00000	148	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,086.00000	1,002	30.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			394.00000	492	25.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			279.00000	246	25.65	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.76440		6.62950		27.36	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			481.00000	581	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			502.00000	466	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			500.00000	600	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			470.00000	436	26.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			464.00000	562	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			534.00000	497	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			464.00000	562	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			534.00000	497	26.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			431.00000	524	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			602.00000	560	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			481.00000	581	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			502.00000	466	26.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			447.00000	542	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			568.00000	528	27.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			416.00000	506	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			637.00000	592	27.60	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			402.00000	490	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			672.00000	625	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			388.00000	474	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			709.00000	659	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			363.00000	444	28.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			783.00000	729	28.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			375.00000	458	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			746.00000	694	28.30	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			388.00000	474	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			709.00000	659	28.06	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			363.00000	444	28.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			783.00000	729	28.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			330.00000	416	29.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			850.00000	802	29.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			346.00000	430	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			816.00000	765	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			346.00000	430	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			816.00000	765	28.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			538.00000	640	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			408.00000	376	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			314.00000	403	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			885.00000	839	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			285.00000	370	29.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	7.30	Put			955.00000	905	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			557.00000	663	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			378.00000	348	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			519.00000	620	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			440.00000	406	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			330.00000	416	29.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			850.00000	802	29.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			299.00000	386	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			920.00000	872	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			599.00000	715	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			320.00000	301	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			557.00000	663	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			378.00000	348	25.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			431.00000	524	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			602.00000	560	27.36	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			285.00000	370	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			955.00000	905	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			258.00000	339	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,028.00000	974	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			402.00000	490	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			672.00000	625	27.83	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			314.00000	403	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			885.00000	839	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			258.00000	339	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,028.00000	974	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			233.00000	310	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,104.00000	1,045	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			271.00000	354	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			992.00000	940	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			245.00000	324	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,066.00000	1,010	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			221.00000	296	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,142.00000	1,082	29.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			622.00000	746	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			293.00000	281	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			578.00000	686	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			348.00000	321	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			647.00000	777	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			267.00000	262	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			519.00000	620	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			440.00000	406	26.02	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.82390		0.00000		0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			0.00000	226	0.00	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			0.00000	52	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
Total for Derivatives:								295,736,105.40	27,572	459,822.00

Grand Total: 295,736,105.40 27,572 459,822.00