

Daily MTM Report

Daily summary for 18/02/2009

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			16.98300		16.98300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.80500		6.86000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.16500		8.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59500		8.59000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.09700		10.09800			0.00	0	0.00
R201 On 21/12/2014 Bond			8.12500		8.08000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.55500		8.51000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.61000		8.56000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.07000		8.04000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.66000		8.62500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.69800		8.68200			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.40000	8.36500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.30890		10.33340		31.22	60,255,520.50	5,845	171,568.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			343.00000	327	31.57	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			359.00000	368	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			457.00000	439	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			223.00000	230	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			431.00000	413	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			248.00000	255	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			407.00000	390	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			273.00000	281	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			258.00000	244	33.41	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			524.00000	535	33.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			545.00000	526	29.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			161.00000	167	29.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			683.00000	664	28.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			100.00000	105	28.71	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			760.00000	740	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			76.00000	81	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			647.00000	627	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			113.00000	118	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			457.00000	439	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			223.00000	230	29.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			384.00000	368	30.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			301.00000	309	30.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			323.00000	308	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			390.00000	399	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			484.00000	466	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			201.00000	207	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			28.00000	25	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			1,994.00000	2,016	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			612.00000	592	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			128.00000	133	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			407.00000	390	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			273.00000	281	30.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			305.00000	291	32.29	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			422.00000	432	32.29	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	10.30	Call			363.00000	347	31.22	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			330.00000	338	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			288.00000	274	32.66	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			455.00000	465	32.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			183.00000	172	35.41	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			749.00000	763	35.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			146.00000	137	36.74	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			913.00000	928	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			431.00000	413	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			248.00000	255	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			343.00000	327	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			359.00000	368	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			163.00000	153	36.07	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			830.00000	844	36.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			578.00000	558	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			144.00000	149	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			612.00000	592	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			128.00000	133	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			799.00000	779	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			66.00000	70	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			882.00000	861	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			48.00000	52	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			840.00000	820	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			57.00000	61	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			799.00000	779	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			66.00000	70	28.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			513.00000	494	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			180.00000	185	29.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			323.00000	308	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			390.00000	399	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			258.00000	244	33.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			524.00000	535	33.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			273.00000	259	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			489.00000	500	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			230.00000	217	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			596.00000	608	34.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			484.00000	466	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			201.00000	207	29.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			193.00000	182	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			710.00000	723	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			173.00000	162	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			789.00000	803	35.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			243.00000	230	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			560.00000	571	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			217.00000	205	34.41	0.00	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	10.75	Put			633.00000	646	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			363.00000	347	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			330.00000	338	31.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			106.00000	98	38.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,173.00000	1,189	38.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			101.00000	93	39.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,218.00000	1,234	39.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			87.00000	80	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,353.00000	1,371	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,433.00000	2,409	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,060.00000	1,038	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			26.00000	29	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			721.00000	701	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			87.00000	92	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			969.00000	948	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			36.00000	39	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,152.00000	1,130	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			19.00000	21	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,587.00000	1,563	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			3.00000	4	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,537.00000	1,513	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			4.00000	5	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,735.00000	1,711	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	2	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,735.00000	1,711	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	2	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,785.00000	1,760	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,934.00000	1,910	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,884.00000	1,860	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,834.00000	1,810	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,034.00000	2,009	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,785.00000	1,760	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,283.00000	2,259	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,184.00000	2,159	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,084.00000	2,059	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	28.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,984.00000	1,959	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,685.00000	1,661	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	2	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,488.00000	1,465	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			5.00000	6	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,984.00000	1,959	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,884.00000	1,860	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	1	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,488.00000	1,465	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			5.00000	6	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,391.00000	1,367	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			8.00000	8	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,333.00000	2,309	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,234.00000	2,209	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,134.00000	2,109	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,636.00000	1,612	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	3	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,234.00000	2,209	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,134.00000	2,109	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,636.00000	1,612	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	3	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,537.00000	1,513	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			4.00000	5	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,440.00000	1,416	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			6.00000	7	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,283.00000	2,259	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,184.00000	2,159	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,685.00000	1,661	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	2	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,034.00000	2,009	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,343.00000	1,319	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			9.00000	10	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,247.00000	1,224	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			13.00000	15	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,152.00000	1,130	28.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			19.00000	21	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,247.00000	1,224	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			13.00000	15	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			969.00000	948	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			36.00000	39	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			721.00000	701	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			87.00000	92	28.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,440.00000	1,416	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			6.00000	7	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,060.00000	1,038	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			26.00000	29	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			647.00000	627	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			113.00000	118	28.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			578.00000	558	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			144.00000	149	29.03	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,014.00000	993	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			31.00000	34	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			925.00000	904	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			42.00000	45	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			545.00000	526	29.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			161.00000	167	29.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			273.00000	259	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			489.00000	500	33.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			243.00000	230	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			560.00000	571	33.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			155.00000	144	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			871.00000	886	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			139.00000	129	37.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			955.00000	970	37.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			205.00000	193	34.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			671.00000	684	34.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			183.00000	172	35.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			749.00000	763	35.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			205.00000	193	34.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			671.00000	684	34.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			131.00000	122	37.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			998.00000	1,013	37.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			118.00000	109	38.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,085.00000	1,100	38.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			118.00000	109	38.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,085.00000	1,100	38.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			96.00000	88	39.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,263.00000	1,279	39.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			74.00000	68	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,441.00000	1,459	40.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			64.00000	58	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,530.00000	1,549	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			54.00000	49	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,621.00000	1,640	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			46.00000	42	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,713.00000	1,733	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			155.00000	144	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			871.00000	886	36.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			139.00000	129	37.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			955.00000	970	37.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			124.00000	115	37.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,041.00000	1,057	37.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			112.00000	104	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,129.00000	1,145	38.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			91.00000	84	39.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,308.00000	1,325	39.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			80.00000	74	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,397.00000	1,415	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			69.00000	63	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,486.00000	1,504	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			59.00000	53	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,575.00000	1,595	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			64.00000	58	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,530.00000	1,549	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			146.00000	137	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			913.00000	928	36.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			193.00000	182	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			710.00000	723	35.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			840.00000	820	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			57.00000	61	28.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			1,106.00000	1,083	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			22.00000	25	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			925.00000	904	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			42.00000	45	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,199.00000	1,176	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			16.00000	18	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,014.00000	993	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			31.00000	34	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			760.00000	740	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			76.00000	81	28.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			0.00000	80	40.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			0.00000	1,371	40.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.47370		10.49860		29.66	90,063,346.30	8,599	16,943.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			705.00000	684	29.83	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			707.00000	710	29.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.25	Call			806.00000	782	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			557.00000	558	28.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			785.00000	762	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			586.00000	588	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			745.00000	723	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			647.00000	649	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			874.00000	849	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			475.00000	475	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			949.00000	923	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			400.00000	400	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,006.00000	981	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			358.00000	357	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			923.00000	898	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			424.00000	424	27.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			785.00000	762	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			586.00000	588	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			725.00000	703	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			676.00000	679	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			686.00000	665	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			738.00000	741	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			827.00000	803	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			528.00000	529	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			765.00000	742	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			616.00000	618	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			745.00000	723	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			647.00000	649	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			650.00000	630	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			802.00000	806	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			650.00000	630	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			802.00000	806	30.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,071.00000	1,045	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			322.00000	321	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,104.00000	1,077	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			305.00000	304	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,038.00000	1,012	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			340.00000	339	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			898.00000	873	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			449.00000	449	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			898.00000	873	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			449.00000	449	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			850.00000	826	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			501.00000	502	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			765.00000	742	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			616.00000	618	29.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			668.00000	647	30.19	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	10.60	Put			769.00000	773	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			668.00000	647	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			769.00000	773	30.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			686.00000	665	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			738.00000	741	30.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			600.00000	581	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			902.00000	907	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			633.00000	613	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			835.00000	839	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			570.00000	551	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			971.00000	977	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			515.00000	497	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,066.00000	1,073	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			481.00000	463	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,132.00000	1,139	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			585.00000	566	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			936.00000	942	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			600.00000	581	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			902.00000	907	30.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			551.00000	532	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,002.00000	1,009	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			417.00000	401	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,269.00000	1,277	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			335.00000	321	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,487.00000	1,497	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			323.00000	309	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,524.00000	1,535	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			288.00000	275	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,640.00000	1,652	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			464.00000	447	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,165.00000	1,173	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			585.00000	566	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			936.00000	942	31.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,242.00000	1,215	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			243.00000	242	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			975.00000	949	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			377.00000	376	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,172.00000	1,145	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			273.00000	271	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,038.00000	1,012	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			340.00000	339	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,314.00000	1,288	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			216.00000	214	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,667.00000	1,641	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			119.00000	117	27.37	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 12/06/2009 Currency Future	8.95	Call			1,667.00000	1,641	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			119.00000	117	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,794.00000	1,767	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			95.00000	93	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,837.00000	1,810	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			88.00000	86	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,880.00000	1,853	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			81.00000	80	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,968.00000	1,941	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			69.00000	68	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,924.00000	1,897	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			75.00000	73	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,102.00000	2,076	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			54.00000	52	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,924.00000	1,897	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			75.00000	73	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,751.00000	1,724	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			103.00000	101	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,286.00000	2,260	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			38.00000	36	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,194.00000	2,167	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			45.00000	44	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,012.00000	1,986	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			64.00000	62	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,585.00000	1,559	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			137.00000	135	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,505.00000	1,479	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			157.00000	155	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,240.00000	2,213	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			41.00000	40	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,148.00000	2,122	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			49.00000	48	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,057.00000	2,031	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			59.00000	57	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,709.00000	1,682	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			110.00000	109	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,626.00000	1,599	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			128.00000	126	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,545.00000	1,518	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			147.00000	145	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,474.00000	2,448	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			25.00000	24	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,380.00000	2,354	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			31.00000	30	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,012.00000	1,986	27.37	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 12/06/2009 Currency Future	8.55	Put			64.00000	62	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,102.00000	2,076	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			54.00000	52	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,333.00000	2,307	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			34.00000	33	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,148.00000	2,122	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			49.00000	48	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,709.00000	1,682	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			110.00000	109	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,968.00000	1,941	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			69.00000	68	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,880.00000	1,853	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			81.00000	80	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,794.00000	1,767	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			95.00000	93	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,545.00000	1,518	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			147.00000	145	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,466.00000	1,439	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			168.00000	166	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,389.00000	1,362	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			191.00000	189	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,466.00000	1,439	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			168.00000	166	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,104.00000	1,077	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			305.00000	304	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,172.00000	1,145	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			273.00000	271	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,389.00000	1,362	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			191.00000	189	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			874.00000	849	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			475.00000	475	28.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,314.00000	1,288	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			216.00000	214	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			975.00000	949	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			377.00000	376	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,206.00000	1,180	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			258.00000	256	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,137.00000	1,111	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			289.00000	287	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			850.00000	826	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			501.00000	502	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			617.00000	597	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			868.00000	873	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			481.00000	463	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,132.00000	1,139	31.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.25	Call			448.00000	431	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,199.00000	1,207	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			533.00000	514	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,034.00000	1,041	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			497.00000	480	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,099.00000	1,106	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			570.00000	551	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			971.00000	977	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			497.00000	480	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,099.00000	1,106	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			432.00000	416	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,234.00000	1,242	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			403.00000	387	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,304.00000	1,313	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			374.00000	359	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,376.00000	1,385	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			348.00000	333	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,449.00000	1,460	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			388.00000	373	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,340.00000	1,349	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			361.00000	346	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,412.00000	1,422	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			311.00000	297	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,563.00000	1,574	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			267.00000	255	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,719.00000	1,731	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			247.00000	235	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,799.00000	1,811	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			229.00000	217	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,880.00000	1,893	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			211.00000	200	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,963.00000	1,977	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			300.00000	286	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,601.00000	1,612	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			278.00000	265	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,679.00000	1,691	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			257.00000	245	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,758.00000	1,771	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			238.00000	226	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,839.00000	1,852	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			361.00000	346	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,412.00000	1,422	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			247.00000	235	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,799.00000	1,811	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			827.00000	803	28.54	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 12/06/2009 Currency Future	10.20	Put		528.00000	529	28.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		432.00000	416	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,234.00000	1,242	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		403.00000	387	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,304.00000	1,313	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		515.00000	497	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,066.00000	1,073	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		417.00000	401	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,269.00000	1,277	31.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		949.00000	923	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		400.00000	400	27.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,137.00000	1,111	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		289.00000	287	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		1,006.00000	981	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		358.00000	357	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,352.00000	1,325	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		203.00000	201	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,278.00000	1,251	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		229.00000	227	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,206.00000	1,180	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		258.00000	256	27.37	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.62170	10.64840		29.14	265,542.50	25	267.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		931.00000	922	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		933.00000	950	29.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		1,029.00000	1,018	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		781.00000	796	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		1,010.00000	999	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		812.00000	828	28.76	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		990.00000	979	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		841.00000	857	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,089.00000	1,077	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		690.00000	705	28.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,153.00000	1,140	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		604.00000	618	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,233.00000	1,220	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		535.00000	548	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,131.00000	1,118	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		632.00000	647	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		950.00000	940	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		902.00000	919	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		895.00000	886	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put		996.00000	1,014	29.53	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call		970.00000	959	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put		871.00000	888	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		950.00000	940	29.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.60	Put			902.00000	919	29.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			860.00000	852	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,062.00000	1,080	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			860.00000	852	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,062.00000	1,080	29.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			970.00000	959	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			871.00000	888	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,068.00000	1,057	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			720.00000	735	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,109.00000	1,097	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			661.00000	676	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,293.00000	1,279	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			495.00000	507	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,263.00000	1,249	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			515.00000	527	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,204.00000	1,191	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			556.00000	569	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			703.00000	696	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,355.00000	1,375	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,324.00000	1,310	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			476.00000	488	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,263.00000	1,249	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			515.00000	527	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,452.00000	1,436	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			403.00000	414	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,387.00000	1,372	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			439.00000	450	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,324.00000	1,310	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			476.00000	488	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,068.00000	1,057	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			720.00000	735	28.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			1,029.00000	1,018	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			781.00000	796	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,485.00000	1,469	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			386.00000	397	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,419.00000	1,404	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			421.00000	432	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,355.00000	1,340	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			457.00000	469	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,175.00000	1,162	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			577.00000	590	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			1,049.00000	1,038	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			750.00000	766	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,518.00000	1,502	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			370.00000	380	27.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,387.00000	1,372	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		439.00000	450	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,109.00000	1,097	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		661.00000	676	27.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,153.00000	1,140	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		604.00000	618	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		913.00000	903	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		964.00000	982	29.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		877.00000	868	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,029.00000	1,047	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		844.00000	835	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,095.00000	1,114	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		812.00000	804	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,163.00000	1,182	30.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,131.00000	1,118	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		632.00000	647	27.62	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		1,049.00000	1,038	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		750.00000	766	28.41	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		828.00000	819	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,129.00000	1,148	30.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		796.00000	789	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,198.00000	1,217	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		758.00000	751	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,260.00000	1,279	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		877.00000	868	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,029.00000	1,047	29.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		796.00000	789	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,198.00000	1,217	30.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		721.00000	714	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,323.00000	1,342	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		844.00000	835	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,095.00000	1,114	29.94	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		777.00000	769	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,229.00000	1,248	30.35	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,175.00000	1,162	27.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		577.00000	590	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.75350	10.78040		28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		1,091.00000	1,104	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,111.00000	1,150	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,199.00000	1,211	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		919.00000	958	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,886.00000	1,883	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		305.00000	329	25.11	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,161.00000	1,174	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		981.00000	1,021	28.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,143.00000	1,156	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,013.00000	1,053	28.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,238.00000	1,250	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			858.00000	897	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,322.00000	1,333	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			742.00000	779	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,367.00000	1,377	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			687.00000	723	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,279.00000	1,290	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			799.00000	837	27.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			1,108.00000	1,122	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,078.00000	1,118	28.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,056.00000	1,069	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,176.00000	1,215	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,180.00000	1,193	28.36	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			950.00000	989	28.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,126.00000	1,139	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,045.00000	1,085	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,022.00000	1,035	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,242.00000	1,282	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,091.00000	1,104	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,111.00000	1,150	29.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,218.00000	1,230	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			888.00000	927	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,390.00000	1,399	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			660.00000	696	26.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,414.00000	1,423	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			634.00000	669	26.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,367.00000	1,377	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			687.00000	723	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,258.00000	1,270	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			828.00000	866	27.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			691.00000	704	32.30	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,210.00000	2,251	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			570.00000	583	33.70	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,790.00000	2,830	33.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,463.00000	1,470	26.51	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			583.00000	617	26.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			974.00000	987	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,344.00000	1,384	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			990.00000	1,003	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,309.00000	1,349	29.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			929.00000	942	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,448.00000	1,489	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			959.00000	972	29.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,378.00000	1,418	29.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			691.00000	704	32.30	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,210.00000	2,251	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			847.00000	860	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,666.00000	1,707	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			873.00000	886	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,592.00000	1,633	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			752.00000	766	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,972.00000	2,012	31.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			672.00000	685	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,292.00000	2,332	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			602.00000	615	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,622.00000	2,662	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			541.00000	554	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,961.00000	3,000	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			774.00000	788	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,894.00000	1,934	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			619.00000	632	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,539.00000	2,579	33.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			555.00000	568	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,875.00000	2,915	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,426.00000	2,414	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			146.00000	160	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,956.00000	1,951	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			276.00000	298	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,568.00000	1,572	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			487.00000	519	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			731.00000	744	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,051.00000	2,091	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			527.00000	540	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,047.00000	3,086	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,510.00000	2,496	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			129.00000	143	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,028.00000	2,022	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			248.00000	269	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,623.00000	1,626	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			443.00000	473	25.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,322.00000	1,333	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			742.00000	779	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			900.00000	914	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,520.00000	1,560	30.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			637.00000	650	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,456.00000	2,496	32.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,183.00000	2,174	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			202.00000	221	24.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,751.00000	1,751	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			370.00000	397	25.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			797.00000	811	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,817.00000	1,858	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			489.00000	501	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,308.00000	3,348	34.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,105.00000	2,097	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			224.00000	244	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,686.00000	1,688	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			406.00000	434	25.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			654.00000	667	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,373.00000	2,414	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			555.00000	568	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,875.00000	2,915	33.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			477.00000	489	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,397.00000	3,436	35.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,262.00000	2,252	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			182.00000	199	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,817.00000	1,816	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			337.00000	362	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			821.00000	835	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,741.00000	1,782	31.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			586.00000	599	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,705.00000	2,745	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			501.00000	514	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,221.00000	3,260	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,343.00000	2,332	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			163.00000	179	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,514.00000	1,520	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			534.00000	567	26.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			710.00000	724	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,130.00000	2,170	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			602.00000	615	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,622.00000	2,662	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			514.00000	526	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,133.00000	3,173	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,222.00000	2,213	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			192.00000	210	24.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,784.00000	1,783	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			353.00000	379	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,438.00000	1,446	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			608.00000	643	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			809.00000	823	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,779.00000	1,819	31.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			681.00000	695	32.41	0.00	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			2,251.00000	2,291	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			578.00000	591	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,748.00000	2,787	33.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			495.00000	507	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,264.00000	3,304	34.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,682.00000	2,666	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			101.00000	113	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,183.00000	2,174	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			202.00000	221	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			797.00000	811	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,817.00000	1,858	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,770.00000	2,753	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			89.00000	100	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,817.00000	1,816	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			337.00000	362	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,814.00000	2,797	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			84.00000	94	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,303.00000	2,292	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			172.00000	189	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,851.00000	1,849	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			321.00000	345	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,489.00000	1,495	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			558.00000	592	26.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			1,006.00000	1,019	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,275.00000	1,315	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			834.00000	848	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,704.00000	1,744	30.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			700.00000	714	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,170.00000	2,210	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			594.00000	607	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,663.00000	2,703	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,949.00000	2,931	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			69.00000	77	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,956.00000	1,951	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			276.00000	298	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			731.00000	744	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,051.00000	2,091	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,904.00000	2,886	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			73.00000	83	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,385.00000	2,373	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			154.00000	169	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,921.00000	1,917	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			290.00000	313	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,541.00000	1,546	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			510.00000	543	26.07	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 14/12/2009 Currency Future	10.95	Call			1,039.00000	1,052	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,208.00000	1,248	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			860.00000	873	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,629.00000	1,670	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			721.00000	734	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,090.00000	2,131	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			534.00000	547	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,004.00000	3,043	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,132.00000	3,113	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			52.00000	59	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,595.00000	2,581	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			115.00000	127	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			929.00000	942	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,448.00000	1,489	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,179.00000	3,159	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			48.00000	55	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,638.00000	2,623	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			108.00000	120	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,144.00000	2,136	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			213.00000	232	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,718.00000	1,719	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			388.00000	415	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			943.00000	957	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,413.00000	1,453	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			786.00000	799	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,855.00000	1,896	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,225.00000	3,205	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			45.00000	51	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,859.00000	2,842	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			78.00000	88	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,886.00000	1,883	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			305.00000	329	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,552.00000	2,538	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			122.00000	135	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			2,066.00000	2,060	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			236.00000	256	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,654.00000	1,657	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			424.00000	453	25.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,344.00000	1,354	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			714.00000	751	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			914.00000	928	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,484.00000	1,524	30.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			763.00000	777	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			1,933.00000	1,973	31.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			645.00000	658	32.84	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 14/12/2009 Currency Future	12.55	Put			2,415.00000	2,455	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			471.00000	483	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,441.00000	3,480	35.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,105.00000	2,097	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			224.00000	244	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			774.00000	788	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,894.00000	1,934	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			449.00000	461	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,568.00000	3,607	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			466.00000	478	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,485.00000	3,524	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,144.00000	2,136	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			213.00000	232	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			786.00000	799	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,855.00000	1,896	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			663.00000	676	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,332.00000	2,373	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			483.00000	495	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,352.00000	3,392	34.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			432.00000	444	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,652.00000	3,691	35.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,726.00000	2,709	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			95.00000	106	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,595.00000	2,581	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			115.00000	127	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,682.00000	2,666	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			101.00000	113	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,132.00000	3,113	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			52.00000	59	24.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.16720		11.22630		29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,343.00000	1,335	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,367.00000	1,418	29.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,455.00000	1,444	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,178.00000	1,227	29.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,416.00000	1,406	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,240.00000	1,289	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,379.00000	1,370	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,303.00000	1,353	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,474.00000	1,463	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,148.00000	1,196	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,552.00000	1,538	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,025.00000	1,071	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,592.00000	1,578	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			966.00000	1,011	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,512.00000	1,500	29.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,086.00000	1,133	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,397.00000	1,388	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,271.00000	1,321	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,326.00000	1,318	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,399.00000	1,450	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,278.00000	1,271	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,492.00000	1,544	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,309.00000	1,301	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,432.00000	1,484	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,361.00000	1,352	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,335.00000	1,385	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,032.00000	1,029	31.78	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,106.00000	2,162	31.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,951.00000	1,926	26.64	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			574.00000	609	26.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,309.00000	1,301	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,432.00000	1,484	30.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,292.00000	1,284	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,465.00000	1,517	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,211.00000	1,206	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,635.00000	1,688	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,275.00000	1,268	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,499.00000	1,551	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,259.00000	1,252	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,533.00000	1,585	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,181.00000	1,176	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,705.00000	1,759	30.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,243.00000	1,236	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,567.00000	1,619	30.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,227.00000	1,221	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,601.00000	1,654	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,435.00000	1,425	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,209.00000	1,258	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,657.00000	1,640	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			880.00000	923	28.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,006.00000	1,980	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			530.00000	563	26.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,897.00000	1,874	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			621.00000	657	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,846.00000	1,824	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			669.00000	707	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,796.00000	1,775	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			720.00000	758	27.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,748.00000	1,729	27.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			771.00000	811	27.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,701.00000	1,684	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			825.00000	866	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			973.00000	972	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,297.00000	2,354	32.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,153.00000	2,123	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			426.00000	456	25.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,227.00000	1,221	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,601.00000	1,654	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			753.00000	754	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,226.00000	3,286	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,246.00000	2,214	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			370.00000	397	25.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,493.00000	1,482	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,117.00000	1,164	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			784.00000	784	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,107.00000	3,167	34.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,311.00000	2,278	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			335.00000	360	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,532.00000	1,519	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,056.00000	1,102	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,493.00000	1,482	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,117.00000	1,164	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			800.00000	800	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,023.00000	3,083	33.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,345.00000	2,310	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			318.00000	343	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,512.00000	1,500	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,086.00000	1,133	29.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,397.00000	1,388	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,271.00000	1,321	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			808.00000	808	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			2,982.00000	3,041	33.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,420.00000	2,384	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			293.00000	317	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			825.00000	825	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			2,899.00000	2,958	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,152.00000	1,147	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,776.00000	1,830	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			698.00000	699	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,421.00000	3,482	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			2,034.00000	2,008	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			508.00000	540	26.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,196.00000	1,191	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,670.00000	1,723	30.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,166.00000	1,161	30.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,740.00000	1,794	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			708.00000	710	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,382.00000	3,443	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,897.00000	1,874	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			621.00000	657	26.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,152.00000	1,147	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,776.00000	1,830	30.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,124.00000	1,119	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,847.00000	1,902	31.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,096.00000	1,093	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			1,920.00000	1,975	31.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			656.00000	659	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,580.00000	3,641	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,978.00000	1,953	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			552.00000	586	26.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,326.00000	1,318	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,399.00000	1,450	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,166.00000	1,161	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,740.00000	1,794	30.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,138.00000	1,133	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,811.00000	1,866	31.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			687.00000	689	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,461.00000	3,522	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			2,093.00000	2,064	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			466.00000	497	26.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			730.00000	731	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,304.00000	3,364	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,215.00000	2,183	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			388.00000	416	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,279.00000	2,246	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			352.00000	379	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			792.00000	792	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,065.00000	3,125	33.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,653.00000	2,614	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			227.00000	247	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,635.00000	1,619	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			909.00000	952	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,592.00000	1,578	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			966.00000	1,011	28.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			843.00000	843	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			2,816.00000	2,875	33.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,535.00000	2,497	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			259.00000	280	25.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,572.00000	1,558	28.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			996.00000	1,041	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 15/03/2010 Currency Future	11.05	Call		1,416.00000	1,406	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,240.00000	1,289	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,379.00000	1,370	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,303.00000	1,353	29.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call		816.00000	817	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put		2,940.00000	3,000	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		0.00000	1,463	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		0.00000	1,196	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		0.00000	1,284	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		0.00000	1,517	30.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call		0.00000	776	34.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put		0.00000	3,209	34.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.63330	14.72460		27.99	14,633.30	1	14,213.00
£ / R On 16/03/2009 Currency Future	14.70	Call		459.00000	408	28.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put		434.00000	475	28.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		575.00000	515	26.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		300.00000	332	26.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		502.00000	448	27.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		377.00000	415	27.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		549.00000	492	27.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		325.00000	358	27.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		664.00000	599	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		239.00000	266	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		601.00000	540	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		277.00000	307	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call		439.00000	390	28.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put		464.00000	506	28.48	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		480.00000	428	27.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		405.00000	445	27.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		601.00000	540	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		277.00000	307	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		664.00000	599	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		239.00000	266	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		730.00000	663	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		205.00000	229	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		836.00000	764	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		161.00000	181	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		765.00000	696	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		190.00000	212	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		525.00000	470	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		350.00000	386	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		400.00000	355	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		526.00000	571	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		334.00000	295	30.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.05	Put			660.00000	711	30.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			383.00000	338	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			558.00000	605	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			320.00000	281	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			695.00000	748	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			419.00000	372	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			494.00000	538	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			306.00000	269	30.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			731.00000	785	30.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			350.00000	309	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			625.00000	675	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			949.00000	873	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			124.00000	140	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			988.00000	912	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			114.00000	128	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			800.00000	729	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			175.00000	196	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			525.00000	470	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			350.00000	386	27.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			502.00000	448	27.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			377.00000	415	27.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			366.00000	323	29.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			591.00000	640	29.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			268.00000	234	31.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			843.00000	901	31.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			188.00000	163	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,114.00000	1,179	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			147.00000	126	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,272.00000	1,342	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			200.00000	173	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,076.00000	1,140	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			257.00000	224	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			882.00000	941	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			246.00000	214	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			921.00000	981	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			257.00000	224	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			882.00000	941	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			225.00000	196	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,001.00000	1,063	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			268.00000	234	31.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			843.00000	901	31.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			212.00000	184	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,038.00000	1,101	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			113.00000	96	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,439.00000	1,513	32.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.70	Call			177.00000	153	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,153.00000	1,219	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			200.00000	173	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,076.00000	1,140	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			157.00000	134	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,232.00000	1,301	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			93.00000	78	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,568.00000	1,644	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			99.00000	83	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,525.00000	1,600	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			138.00000	118	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,313.00000	1,384	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			113.00000	96	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,439.00000	1,513	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			81.00000	67	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,656.00000	1,734	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			70.00000	58	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,745.00000	1,825	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			70.00000	58	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,745.00000	1,825	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			129.00000	110	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,355.00000	1,427	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			61.00000	50	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,836.00000	1,917	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			36.00000	29	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,161.00000	2,246	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			42.00000	34	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,067.00000	2,151	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			20.00000	16	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,496.00000	2,583	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			12.00000	10	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,788.00000	2,876	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			5.00000	3	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,330.00000	3,420	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,927.00000	4,018	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,076.00000	4,167	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			2.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,777.00000	3,868	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			6.00000	4	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,231.00000	3,321	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2.00000	2	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,728.00000	3,818	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			31.00000	25	32.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.95	Put			2,256.00000	2,341	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			106.00000	89	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,481.00000	1,556	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			52.00000	43	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,928.00000	2,010	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			121.00000	103	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,397.00000	1,469	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			246.00000	214	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			921.00000	981	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			293.00000	257	30.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			768.00000	823	30.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			235.00000	205	32.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			961.00000	1,022	32.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			419.00000	372	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			494.00000	538	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			383.00000	338	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			558.00000	605	29.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			280.00000	245	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			805.00000	862	31.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			157.00000	134	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,232.00000	1,301	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			138.00000	118	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,313.00000	1,384	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			334.00000	295	30.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			660.00000	711	30.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			306.00000	269	30.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			731.00000	785	30.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			212.00000	184	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,038.00000	1,101	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			167.00000	143	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,192.00000	1,260	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			147.00000	126	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,272.00000	1,342	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			188.00000	163	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,114.00000	1,179	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			93.00000	78	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,568.00000	1,644	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			81.00000	67	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,656.00000	1,734	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			45.00000	37	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,020.00000	2,103	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			121.00000	103	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,397.00000	1,469	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			106.00000	89	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,481.00000	1,556	32.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.60	Call			52.00000	43	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,928.00000	2,010	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			39.00000	31	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,114.00000	2,198	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			86.00000	72	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,612.00000	1,689	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			75.00000	63	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,701.00000	1,779	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			65.00000	54	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,791.00000	1,871	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			56.00000	46	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,882.00000	1,963	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			49.00000	40	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,974.00000	2,056	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			138.00000	118	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,313.00000	1,384	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			26.00000	21	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,352.00000	2,438	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			22.00000	18	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,448.00000	2,534	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			19.00000	15	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,544.00000	2,632	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			16.00000	12	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,641.00000	2,729	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			4.00000	3	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,429.00000	3,520	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			3.00000	2	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,529.00000	3,619	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			3.00000	2	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,628.00000	3,719	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			2.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,827.00000	3,918	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,927.00000	4,018	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,027.00000	4,118	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,126.00000	4,217	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			11.00000	9	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,837.00000	2,925	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			10.00000	7	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,935.00000	3,024	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			8.00000	6	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,033.00000	3,123	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			7.00000	5	32.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.85	Put			3,132.00000	3,222	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			10.00000	7	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,935.00000	3,024	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			7.00000	5	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,132.00000	3,222	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			4.00000	3	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,429.00000	3,520	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			3.00000	2	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,628.00000	3,719	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			4.00000	3	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,380.00000	3,470	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			3.00000	3	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,479.00000	3,569	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			3.00000	2	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,578.00000	3,669	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			2.00000	2	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,678.00000	3,768	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			2.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,877.00000	3,968	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,977.00000	4,068	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,176.00000	4,267	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			2.00000	2	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,728.00000	3,818	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,126.00000	4,217	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,226.00000	4,317	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1.00000	0	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,326.00000	4,417	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			1.00000	0	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,426.00000	4,517	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,526.00000	4,617	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			2.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,827.00000	3,918	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			1.00000	1	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,226.00000	4,317	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			1.00000	0	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,326.00000	4,417	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			10.00000	8	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,886.00000	2,975	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			9.00000	7	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,984.00000	3,073	32.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.80	Call			7.00000	6	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,083.00000	3,172	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			6.00000	5	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,181.00000	3,271	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			5.00000	4	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,280.00000	3,370	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			24.00000	19	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,400.00000	2,486	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			17.00000	14	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,593.00000	2,680	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			15.00000	11	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,690.00000	2,778	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			39.00000	31	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,114.00000	2,198	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			33.00000	27	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,209.00000	2,293	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			28.00000	23	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,304.00000	2,389	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			24.00000	19	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,400.00000	2,486	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			10.00000	8	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,886.00000	2,975	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			75.00000	63	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,701.00000	1,779	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			36.00000	29	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,161.00000	2,246	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			33.00000	27	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,209.00000	2,293	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			167.00000	143	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,192.00000	1,260	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			147.00000	126	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,272.00000	1,342	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			56.00000	46	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,882.00000	1,963	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			320.00000	281	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			695.00000	748	30.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			99.00000	83	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,525.00000	1,600	32.32	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			400.00000	355	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			526.00000	571	28.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			480.00000	428	27.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			405.00000	445	27.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			697.00000	631	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			222.00000	247	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			632.00000	569	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.35	Put			258.00000	286	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			1,110.00000	1,030	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			85.00000	97	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,028.00000	950	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			104.00000	117	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			873.00000	800	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			148.00000	166	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,281.00000	1,198	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			57.00000	65	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			1,195.00000	1,113	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			70.00000	80	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			1,028.00000	950	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			104.00000	117	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,325.00000	1,241	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			51.00000	58	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			1,238.00000	1,155	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			63.00000	72	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			1,152.00000	1,071	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			77.00000	88	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			1,069.00000	990	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			94.00000	107	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			911.00000	836	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			136.00000	153	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			836.00000	764	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			161.00000	181	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			632.00000	569	26.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			258.00000	286	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.86480		14.95880		27.49	0.00	0	404.00
£ / R On 12/06/2009 Currency Future	14.95	Call			920.00000	875	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			911.00000	960	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,040.00000	992	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			731.00000	777	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			959.00000	913	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			851.00000	898	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			999.00000	953	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			790.00000	838	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,088.00000	1,038	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			679.00000	724	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,061.00000	1,012	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			702.00000	748	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,019.00000	973	26.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			760.00000	808	26.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			882.00000	839	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			973.00000	1,024	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			939.00000	894	27.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			881.00000	929	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			901.00000	857	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			942.00000	992	27.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,061.00000	1,012	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			702.00000	748	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,115.00000	1,065	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			657.00000	700	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,201.00000	1,148	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			592.00000	633	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,143.00000	1,092	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			635.00000	677	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			980.00000	933	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			821.00000	868	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			864.00000	822	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,005.00000	1,057	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			779.00000	741	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,171.00000	1,226	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			846.00000	805	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,037.00000	1,090	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			779.00000	741	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,171.00000	1,226	28.67	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			882.00000	839	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			973.00000	1,024	27.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			749.00000	712	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,240.00000	1,297	28.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			812.00000	772	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,103.00000	1,157	28.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,321.00000	1,264	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			512.00000	550	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,290.00000	1,234	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			531.00000	570	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,352.00000	1,295	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			493.00000	530	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			959.00000	913	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			851.00000	898	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			829.00000	788	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,070.00000	1,123	28.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			719.00000	684	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,310.00000	1,369	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			610.00000	579	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,551.00000	1,615	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			533.00000	505	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,724.00000	1,791	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			626.00000	595	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,518.00000	1,580	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.65	Call			691.00000	657	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,382.00000	1,443	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			678.00000	644	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,419.00000	1,480	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			705.00000	670	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,346.00000	1,406	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			660.00000	628	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,451.00000	1,513	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			705.00000	670	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,346.00000	1,406	29.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			477.00000	452	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,868.00000	1,937	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			578.00000	549	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,619.00000	1,684	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			548.00000	520	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,689.00000	1,755	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			438.00000	415	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,980.00000	2,050	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			518.00000	492	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,760.00000	1,827	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			464.00000	439	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,905.00000	1,975	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			414.00000	392	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,055.00000	2,127	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			391.00000	370	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,132.00000	2,205	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			380.00000	359	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,171.00000	2,244	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			451.00000	427	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,942.00000	2,012	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			504.00000	478	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,795.00000	1,863	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			369.00000	349	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,210.00000	2,284	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			300.00000	283	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,491.00000	2,568	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			318.00000	300	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,409.00000	2,485	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			242.00000	228	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,783.00000	2,863	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			200.00000	188	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,041.00000	3,124	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			136.00000	127	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,577.00000	3,662	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			90.00000	84	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.00	Put			4,131.00000	4,220	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			81.00000	76	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,273.00000	4,361	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			104.00000	97	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,945.00000	4,032	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			140.00000	131	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,531.00000	3,617	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			150.00000	140	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,441.00000	3,526	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			107.00000	100	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,898.00000	3,986	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			282.00000	266	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,573.00000	2,651	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			490.00000	465	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,832.00000	1,900	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			643.00000	611	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,484.00000	1,546	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			939.00000	894	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			881.00000	929	27.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			864.00000	822	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,005.00000	1,057	28.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			795.00000	757	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,136.00000	1,192	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			764.00000	726	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,205.00000	1,262	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			734.00000	698	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,275.00000	1,333	29.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			980.00000	933	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			821.00000	868	27.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			795.00000	757	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,136.00000	1,192	28.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			764.00000	726	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,205.00000	1,262	28.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			846.00000	805	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,037.00000	1,090	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			719.00000	684	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,310.00000	1,369	29.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			643.00000	611	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,484.00000	1,546	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			610.00000	579	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,551.00000	1,615	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			691.00000	657	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,382.00000	1,443	29.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			518.00000	492	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,760.00000	1,827	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.90	Call			610.00000	579	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,551.00000	1,615	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			548.00000	520	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,689.00000	1,755	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			594.00000	564	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,585.00000	1,649	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			563.00000	534	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,654.00000	1,719	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			464.00000	439	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,905.00000	1,975	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			578.00000	549	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,619.00000	1,684	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			490.00000	465	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,832.00000	1,900	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			414.00000	392	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,055.00000	2,127	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			369.00000	349	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,210.00000	2,284	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			391.00000	370	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,132.00000	2,205	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			348.00000	329	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,289.00000	2,364	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			328.00000	309	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,369.00000	2,445	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			348.00000	329	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,289.00000	2,364	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			309.00000	291	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,450.00000	2,527	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			426.00000	403	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,017.00000	2,088	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			402.00000	381	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,094.00000	2,166	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			358.00000	338	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,249.00000	2,324	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			338.00000	319	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,329.00000	2,404	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			533.00000	505	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,724.00000	1,791	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			477.00000	452	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,868.00000	1,937	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			358.00000	338	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,249.00000	2,324	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			265.00000	250	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,656.00000	2,735	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			249.00000	235	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.45	Put			2,741.00000	2,820	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			234.00000	221	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,826.00000	2,906	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			220.00000	207	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,911.00000	2,992	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			131.00000	123	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,622.00000	3,708	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			123.00000	115	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,714.00000	3,800	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			115.00000	107	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,806.00000	3,893	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			100.00000	94	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,991.00000	4,079	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			93.00000	87	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,085.00000	4,173	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			87.00000	82	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,178.00000	4,267	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			194.00000	182	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,085.00000	3,168	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			182.00000	171	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,173.00000	3,256	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			171.00000	160	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,262.00000	3,345	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			160.00000	150	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,351.00000	3,435	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			182.00000	171	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,173.00000	3,256	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			160.00000	150	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,351.00000	3,435	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			131.00000	123	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,622.00000	3,708	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			115.00000	107	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,806.00000	3,893	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			127.00000	119	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,668.00000	3,754	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			119.00000	111	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,760.00000	3,846	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			111.00000	104	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,852.00000	3,939	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			97.00000	91	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,038.00000	4,126	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			84.00000	79	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,225.00000	4,314	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			79.00000	73	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,320.00000	4,409	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.85	Call			100.00000	94	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,991.00000	4,079	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			87.00000	82	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,178.00000	4,267	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			76.00000	71	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,367.00000	4,456	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			71.00000	66	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,462.00000	4,551	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			66.00000	62	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,557.00000	4,647	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			61.00000	57	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,653.00000	4,742	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			97.00000	91	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,038.00000	4,126	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			73.00000	68	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,414.00000	4,504	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			68.00000	64	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,509.00000	4,599	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			257.00000	242	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,698.00000	2,778	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			227.00000	214	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,868.00000	2,949	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			213.00000	201	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,955.00000	3,036	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			188.00000	177	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,129.00000	3,212	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			176.00000	166	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,217.00000	3,301	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			165.00000	155	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,306.00000	3,390	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			155.00000	145	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,396.00000	3,480	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			309.00000	291	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,450.00000	2,527	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			291.00000	274	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,532.00000	2,609	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			274.00000	258	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,615.00000	2,693	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			257.00000	242	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,698.00000	2,778	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			188.00000	177	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,129.00000	3,212	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			402.00000	381	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,094.00000	2,166	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			300.00000	283	29.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Put			2,491.00000	2,568	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			318.00000	300	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,409.00000	2,485	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			265.00000	250	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,656.00000	2,735	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			234.00000	221	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,826.00000	2,906	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			451.00000	427	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,942.00000	2,012	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			626.00000	595	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,518.00000	1,580	29.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,172.00000	1,120	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			613.00000	655	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,088.00000	1,038	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			679.00000	724	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,448.00000	1,388	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			439.00000	473	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,384.00000	1,325	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			475.00000	511	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,260.00000	1,205	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			551.00000	590	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,583.00000	1,519	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			374.00000	405	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,515.00000	1,453	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			406.00000	438	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,384.00000	1,325	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			475.00000	511	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,618.00000	1,553	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			359.00000	388	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,549.00000	1,486	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			390.00000	421	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,481.00000	1,420	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			422.00000	456	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,416.00000	1,357	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			457.00000	492	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,230.00000	1,176	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			571.00000	611	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,481.00000	1,420	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			422.00000	456	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,172.00000	1,120	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			613.00000	655	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,321.00000	1,264	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			512.00000	550	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,040.00000	992	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			731.00000	777	26.79	0.00	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			15.06900	15.17460		27.26	75,345.00	5	23.00
£ / R On 14/09/2009 Currency Future	15.15	Call		1,255.00000	1,203	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,230.00000	1,284	27.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,373.00000	1,318	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,048.00000	1,099	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,293.00000	1,240	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,169.00000	1,221	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		1,334.00000	1,278	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,109.00000	1,159	26.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1,417.00000	1,364	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		993.00000	1,045	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		1,392.00000	1,339	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put		1,017.00000	1,070	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,354.00000	1,298	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,080.00000	1,129	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,200.00000	1,150	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,325.00000	1,381	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,236.00000	1,185	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,261.00000	1,316	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		1,218.00000	1,167	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,293.00000	1,348	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		1,354.00000	1,298	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,080.00000	1,129	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,373.00000	1,318	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,048.00000	1,099	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call		1,443.00000	1,389	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put		969.00000	1,020	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		1,496.00000	1,441	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		922.00000	972	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,182.00000	1,132	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,357.00000	1,413	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,098.00000	1,052	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,524.00000	1,583	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call		1,147.00000	1,099	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put		1,423.00000	1,480	27.93	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call		1,083.00000	1,037	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put		1,558.00000	1,618	28.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		1,182.00000	1,132	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,357.00000	1,413	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call		1,067.00000	1,022	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put		1,592.00000	1,653	28.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,131.00000	1,083	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,456.00000	1,514	28.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		1,313.00000	1,259	27.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,139.00000	1,190	27.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.40	Call			1,606.00000	1,548	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			832.00000	879	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,578.00000	1,521	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			854.00000	902	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,635.00000	1,575	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			810.00000	856	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,274.00000	1,221	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,199.00000	1,252	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,037.00000	993	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,662.00000	1,724	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,470.00000	1,415	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			945.00000	996	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,392.00000	1,339	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,017.00000	1,070	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,164.00000	1,116	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,390.00000	1,447	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,722.00000	1,660	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			747.00000	791	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,664.00000	1,603	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			789.00000	834	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,551.00000	1,494	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			876.00000	925	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,843.00000	1,779	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			668.00000	710	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,782.00000	1,719	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			707.00000	750	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,664.00000	1,603	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			789.00000	834	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,874.00000	1,809	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			650.00000	690	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,812.00000	1,749	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			688.00000	730	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,752.00000	1,689	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			727.00000	770	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,693.00000	1,632	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			768.00000	813	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,523.00000	1,467	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			899.00000	948	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,200.00000	1,150	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,325.00000	1,381	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,008.00000	965	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,733.00000	1,796	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,164.00000	1,116	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,390.00000	1,447	27.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,037.00000	993	28.61	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	15.80	Put			1,662.00000	1,724	28.61	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			1,008.00000	965	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,733.00000	1,796	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			971.00000	930	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,797.00000	1,861	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			935.00000	895	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,861.00000	1,926	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,293.00000	1,240	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,169.00000	1,221	27.17	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,114.00000	1,068	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,490.00000	1,549	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,052.00000	1,008	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,627.00000	1,689	28.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,114.00000	1,068	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,490.00000	1,549	28.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			1,022.00000	979	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,698.00000	1,760	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			989.00000	948	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,765.00000	1,829	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			953.00000	913	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,829.00000	1,894	28.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,606.00000	1,548	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			832.00000	879	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,274.00000	1,221	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,199.00000	1,252	27.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,098.00000	1,052	28.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,524.00000	1,583	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.94590		13.01780		28.10	258,918.00	20	5,894.00
€ / R On 16/03/2009 Currency Future	13.00	Call			404.00000	366	28.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			386.00000	420	28.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			426.00000	385	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			358.00000	389	28.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			384.00000	348	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			417.00000	452	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			449.00000	406	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			332.00000	361	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			553.00000	502	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			236.00000	256	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			612.00000	557	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			194.00000	211	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			316.00000	284	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			548.00000	588	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			332.00000	298	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			514.00000	553	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 16/03/2009 Currency Future	13.30	Call			301.00000	270	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			583.00000	624	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			260.00000	233	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			692.00000	737	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			273.00000	244	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			655.00000	698	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			237.00000	211	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			769.00000	815	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			216.00000	192	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			848.00000	896	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			286.00000	257	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			619.00000	661	30.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			248.00000	222	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			730.00000	776	31.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			384.00000	348	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			417.00000	452	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			301.00000	270	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			583.00000	624	30.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			197.00000	175	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			929.00000	979	33.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			188.00000	167	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			970.00000	1,021	33.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			178.00000	156	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,010.00000	1,060	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			94.00000	73	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,476.00000	1,528	34.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			89.00000	68	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,521.00000	1,572	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			126.00000	104	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,258.00000	1,309	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			168.00000	146	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,050.00000	1,100	33.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			226.00000	201	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			808.00000	855	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			226.00000	201	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			808.00000	855	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			366.00000	330	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			448.00000	484	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			216.00000	192	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			848.00000	896	32.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			126.00000	104	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,258.00000	1,309	33.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			79.00000	59	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,611.00000	1,663	34.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			57.00000	46	36.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.90	Put			1,939.00000	2,000	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			141.00000	120	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,174.00000	1,224	33.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			150.00000	128	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,132.00000	1,182	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			893.00000	826	24.32	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			75.00000	80	24.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			474.00000	429	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			306.00000	333	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			675.00000	617	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			158.00000	171	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			985.00000	917	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			67.00000	72	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			985.00000	917	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			67.00000	72	25.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,032.00000	964	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			64.00000	68	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			939.00000	871	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			71.00000	75	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			779.00000	716	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			111.00000	120	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			816.00000	751	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			98.00000	105	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			709.00000	649	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			141.00000	153	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,173.00000	1,104	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			55.00000	58	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			854.00000	788	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			86.00000	92	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,079.00000	1,010	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			61.00000	64	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,556.00000	1,487	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			38.00000	41	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,460.00000	1,390	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			42.00000	44	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,364.00000	1,294	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			46.00000	48	30.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,268.00000	1,199	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			50.00000	53	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			816.00000	751	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			98.00000	105	24.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,508.00000	1,438	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			40.00000	42	31.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,412.00000	1,342	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			44.00000	46	30.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.75	Call			1,316.00000	1,247	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			48.00000	51	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,220.00000	1,151	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			53.00000	56	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,126.00000	1,057	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			58.00000	61	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,032.00000	964	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			64.00000	68	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,268.00000	1,199	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			50.00000	53	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			743.00000	682	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			126.00000	136	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			939.00000	871	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			71.00000	75	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			643.00000	586	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			175.00000	191	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			582.00000	529	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			214.00000	233	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			643.00000	586	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			175.00000	191	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			582.00000	529	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			214.00000	233	26.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			526.00000	477	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			258.00000	281	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,412.00000	1,342	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			44.00000	46	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,220.00000	1,151	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			53.00000	56	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			779.00000	716	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			111.00000	120	25.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			612.00000	557	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			194.00000	211	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			499.00000	452	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			281.00000	306	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			178.00000	156	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,010.00000	1,060	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			133.00000	112	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,216.00000	1,266	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			499.00000	452	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			281.00000	306	27.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			206.00000	183	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			888.00000	937	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			106.00000	85	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,388.00000	1,439	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			237.00000	211	31.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.55	Put			769.00000	815	31.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,605.00000	1,535	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			37.00000	39	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			53.00000	44	37.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,035.00000	2,098	37.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			34.00000	32	42.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,616.00000	2,686	42.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			25.00000	22	45.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,208.00000	3,276	45.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			12.00000	10	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,794.00000	3,864	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			474.00000	429	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			306.00000	333	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			71.00000	53	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,703.00000	1,757	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			43.00000	39	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,275.00000	2,344	39.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			30.00000	27	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,862.00000	2,931	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			19.00000	16	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,451.00000	3,520	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			32.00000	30	42.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,715.00000	2,784	42.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			17.00000	15	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,500.00000	3,569	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			6.00000	5	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,288.00000	4,359	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			2.00000	2	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,084.00000	5,156	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,698.00000	1,628	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			30.00000	32	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			40.00000	38	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,372.00000	2,442	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			26.00000	23	45.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,158.00000	3,227	45.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			10.00000	8	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,942.00000	4,012	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			3.00000	3	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,735.00000	4,807	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,074.00000	2,003	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			6.00000	7	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			55.00000	45	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,987.00000	2,049	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			32.00000	29	42.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,764.00000	2,833	42.94	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 16/03/2009 Currency Future	16.55	Call			16.00000	14	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,548.00000	3,618	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			6.00000	5	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,338.00000	4,409	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,419.00000	2,347	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			1.00000	1	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,653.00000	1,583	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			35.00000	37	33.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			74.00000	55	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,656.00000	1,709	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			39.00000	37	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,421.00000	2,491	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			9.00000	8	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,991.00000	4,062	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,869.00000	2,797	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			1.00000	1	33.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,119.00000	3,047	36.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			1.00000	1	36.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,319.00000	2,248	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			2.00000	2	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			68.00000	52	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,750.00000	1,806	35.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			36.00000	35	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,518.00000	2,589	41.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			22.00000	19	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,305.00000	3,373	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,219.00000	3,147	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,419.00000	2,347	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			1.00000	1	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			74.00000	55	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,656.00000	1,709	34.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,169.00000	3,097	36.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	1	36.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,369.00000	2,297	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			1.00000	1	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			37.00000	36	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,470.00000	2,540	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			24.00000	21	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,256.00000	3,325	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,318.00000	3,247	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	1	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,519.00000	2,447	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			1.00000	1	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,743.00000	1,673	32.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.30	Put			25.00000	27	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			83.00000	64	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,566.00000	1,618	34.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			42.00000	39	40.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,324.00000	2,393	40.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			27.00000	23	44.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,109.00000	3,177	44.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,919.00000	2,847	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			1.00000	1	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,123.00000	2,051	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			5.00000	5	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			133.00000	112	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,216.00000	1,266	33.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,819.00000	2,747	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			1.00000	1	32.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,026.00000	1,954	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			8.00000	8	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			119.00000	97	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,301.00000	1,352	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			31.00000	28	43.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,813.00000	2,882	43.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			15.00000	13	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,597.00000	3,667	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,719.00000	2,647	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			1.00000	1	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,930.00000	1,859	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			12.00000	13	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			106.00000	85	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,388.00000	1,439	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			49.00000	42	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,131.00000	2,196	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			29.00000	26	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,911.00000	2,980	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			13.00000	11	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,696.00000	3,766	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,019.00000	2,947	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			1.00000	1	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,221.00000	2,149	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			3.00000	3	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			743.00000	682	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			126.00000	136	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			62.00000	49	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,844.00000	1,903	35.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			20.00000	17	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,402.00000	3,471	45.37	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	10.35	Call			2,669.00000	2,597	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			1.00000	1	30.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,882.00000	1,812	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			15.00000	16	31.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			100.00000	79	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,432.00000	1,483	33.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			47.00000	41	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,179.00000	2,245	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			28.00000	26	44.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,961.00000	3,030	44.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			13.00000	11	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,745.00000	3,815	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,569.00000	2,497	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			1.00000	1	29.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,789.00000	1,719	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			21.00000	23	32.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			27.00000	24	44.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,059.00000	3,128	44.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			11.00000	9	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,843.00000	3,913	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,619.00000	2,547	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			1.00000	1	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,836.00000	1,765	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			18.00000	19	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			45.00000	40	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,227.00000	2,294	39.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			28.00000	25	44.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,010.00000	3,079	44.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,919.00000	2,847	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			1.00000	1	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,969.00000	2,897	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			1.00000	1	34.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,171.00000	2,100	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			4.00000	4	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			60.00000	48	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,892.00000	1,952	36.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			33.00000	31	42.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,666.00000	2,735	42.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,769.00000	2,697	32.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			1.00000	1	32.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,977.00000	1,906	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			10.00000	10	30.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			112.00000	91	33.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,344.00000	1,395	33.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			51.00000	43	38.04	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	15.05	Put		2,083.00000	2,147	38.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		30.00000	27	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,862.00000	2,931	43.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		14.00000	12	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		3,647.00000	3,716	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		8.00000	7	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		4,090.00000	4,161	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,123.00000	2,051	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		5.00000	5	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		11.00000	9	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,843.00000	3,913	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		4.00000	3	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		4,636.00000	4,707	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		4.00000	3	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		4,586.00000	4,657	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		2,369.00000	2,297	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		1.00000	1	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		1,605.00000	1,535	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		37.00000	39	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		37.00000	36	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		2,470.00000	2,540	41.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		8.00000	7	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		4,041.00000	4,111	45.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		2,469.00000	2,397	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		1.00000	1	28.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		1,698.00000	1,628	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		30.00000	32	33.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		40.00000	38	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		2,372.00000	2,442	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		26.00000	23	45.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		3,158.00000	3,227	45.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call		3,518.00000	3,446	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put		0.00000	0	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,719.00000	2,647	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		1.00000	1	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,173.00000	1,104	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		55.00000	58	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call		29.00000	26	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put		2,911.00000	2,980	43.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call		3,618.00000	3,546	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put		0.00000	0	37.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.15240	13.22580		27.78	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.25	Call		813.00000	778	28.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		837.00000	875	28.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		852.00000	815	27.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.15	Put			776.00000	812	27.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			832.00000	796	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			806.00000	844	27.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			872.00000	834	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			746.00000	782	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			950.00000	913	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			625.00000	661	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			994.00000	955	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			569.00000	603	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			972.00000	934	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			596.00000	631	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			726.00000	694	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,001.00000	1,041	28.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			743.00000	709	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			967.00000	1,007	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			675.00000	644	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,099.00000	1,142	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			656.00000	625	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,130.00000	1,173	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			675.00000	644	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,099.00000	1,142	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			618.00000	589	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,192.00000	1,237	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			583.00000	555	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,257.00000	1,302	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			695.00000	663	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,069.00000	1,111	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			656.00000	625	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,130.00000	1,173	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			795.00000	760	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			869.00000	907	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			930.00000	893	27.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			654.00000	691	27.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			710.00000	678	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,035.00000	1,076	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			565.00000	538	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,289.00000	1,336	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			548.00000	522	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,323.00000	1,369	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			516.00000	490	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,390.00000	1,438	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			364.00000	344	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,788.00000	1,842	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			352.00000	333	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,826.00000	1,880	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.35	Call			441.00000	419	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,565.00000	1,616	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			500.00000	475	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,424.00000	1,473	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			600.00000	572	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,224.00000	1,269	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			695.00000	663	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,069.00000	1,111	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			710.00000	678	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,035.00000	1,076	29.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			795.00000	760	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			869.00000	907	28.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			777.00000	743	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			901.00000	940	28.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			760.00000	726	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			934.00000	973	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			618.00000	589	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,192.00000	1,237	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			760.00000	726	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			934.00000	973	28.54	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			852.00000	815	27.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			776.00000	812	27.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			516.00000	490	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,390.00000	1,438	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			401.00000	380	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,675.00000	1,728	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			308.00000	291	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,982.00000	2,038	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			251.00000	236	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,225.00000	2,284	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			455.00000	432	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,530.00000	1,580	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			485.00000	461	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,459.00000	1,508	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			950.00000	913	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			625.00000	661	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,023.00000	983	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			547.00000	580	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,300.00000	1,253	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			374.00000	401	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,267.00000	1,221	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			391.00000	419	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,333.00000	1,286	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			358.00000	383	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,267.00000	1,221	26.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.35	Put			391.00000	419	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,141.00000	1,098	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			465.00000	495	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,172.00000	1,128	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			446.00000	475	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,081.00000	1,039	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			505.00000	537	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,472.00000	1,421	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			296.00000	319	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,203.00000	1,158	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			427.00000	456	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,367.00000	1,319	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			342.00000	366	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,437.00000	1,387	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			311.00000	334	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,402.00000	1,352	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			326.00000	350	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,733.00000	1,677	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			207.00000	225	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,656.00000	1,602	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			230.00000	249	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,581.00000	1,528	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			255.00000	276	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,508.00000	1,456	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			282.00000	304	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,235.00000	1,189	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			409.00000	437	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,694.00000	1,639	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			218.00000	237	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,618.00000	1,565	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			242.00000	262	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,544.00000	1,492	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			268.00000	289	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,141.00000	1,098	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			465.00000	495	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,437.00000	1,387	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			311.00000	334	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,110.00000	1,068	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			485.00000	516	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,051.00000	1,011	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			526.00000	558	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,472.00000	1,421	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			296.00000	319	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,402.00000	1,352	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			326.00000	350	26.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.65	Call			1,772.00000	1,715	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			196.00000	213	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,618.00000	1,565	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			242.00000	262	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,081.00000	1,039	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			505.00000	537	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			891.00000	854	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			715.00000	751	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			972.00000	934	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			596.00000	631	26.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,110.00000	1,068	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			485.00000	516	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,300.00000	1,253	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			374.00000	401	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,235.00000	1,189	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			409.00000	437	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			994.00000	955	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			569.00000	603	26.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			910.00000	874	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			684.00000	722	27.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			891.00000	854	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			715.00000	751	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			637.00000	607	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,161.00000	1,205	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			583.00000	555	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,257.00000	1,302	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			470.00000	446	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,494.00000	1,544	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			414.00000	393	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,638.00000	1,690	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			388.00000	368	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,712.00000	1,765	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			340.00000	322	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,865.00000	1,920	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			318.00000	301	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,943.00000	1,999	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			298.00000	281	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,022.00000	2,079	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			278.00000	262	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,102.00000	2,160	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			427.00000	405	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,602.00000	1,653	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			376.00000	356	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,750.00000	1,803	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			455.00000	432	29.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.30	Put			1,530.00000	1,580	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			427.00000	405	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,602.00000	1,653	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			376.00000	356	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,750.00000	1,803	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			329.00000	311	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,903.00000	1,959	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			288.00000	272	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,062.00000	2,119	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			269.00000	253	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,143.00000	2,201	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			234.00000	220	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,308.00000	2,368	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			218.00000	205	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,392.00000	2,453	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			203.00000	191	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,477.00000	2,538	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			189.00000	177	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,563.00000	2,625	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			329.00000	311	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,903.00000	1,959	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			308.00000	291	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,982.00000	2,038	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			234.00000	220	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,308.00000	2,368	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			532.00000	506	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,356.00000	1,404	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			872.00000	834	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			746.00000	782	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			532.00000	506	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,356.00000	1,404	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			500.00000	475	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,424.00000	1,473	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			485.00000	461	29.17	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,459.00000	1,508	29.17	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.34370		13.42110		27.32	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,125.00000	1,075	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,104.00000	1,131	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,163.00000	1,112	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,042.00000	1,068	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,125.00000	1,075	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,104.00000	1,131	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,163.00000	1,112	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,042.00000	1,068	27.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,258.00000	1,209	26.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.05	Put			887.00000	916	26.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,277.00000	1,228	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			856.00000	884	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,107.00000	1,057	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,136.00000	1,163	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			1,021.00000	973	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,300.00000	1,329	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			1,005.00000	957	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,333.00000	1,364	28.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			1,037.00000	989	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,266.00000	1,295	27.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			949.00000	903	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,428.00000	1,459	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			949.00000	903	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,428.00000	1,459	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			929.00000	884	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,458.00000	1,490	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			969.00000	922	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,398.00000	1,429	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			910.00000	865	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,489.00000	1,522	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			873.00000	829	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,552.00000	1,585	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			989.00000	942	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,368.00000	1,398	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,089.00000	1,039	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,168.00000	1,196	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,240.00000	1,191	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			919.00000	947	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			836.00000	794	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,615.00000	1,650	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			630.00000	594	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,059.00000	2,100	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			989.00000	942	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,368.00000	1,398	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			873.00000	829	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,552.00000	1,585	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			801.00000	760	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,680.00000	1,716	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			768.00000	727	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,747.00000	1,783	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			735.00000	696	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,814.00000	1,852	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			704.00000	665	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,882.00000	1,921	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.60	Call			1,054.00000	1,005	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,233.00000	1,262	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			801.00000	760	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,680.00000	1,716	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			768.00000	727	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,747.00000	1,783	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,202.00000	1,150	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			981.00000	1,007	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,441.00000	1,389	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			720.00000	745	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,385.00000	1,334	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			764.00000	790	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,330.00000	1,280	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			809.00000	836	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			1,054.00000	1,005	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,233.00000	1,262	27.88	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,071.00000	1,022	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,200.00000	1,229	27.77	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			891.00000	847	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,520.00000	1,553	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			854.00000	811	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,583.00000	1,618	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			819.00000	777	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,648.00000	1,683	28.34	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,240.00000	1,191	26.78	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			919.00000	947	26.78	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.72900		242.67100		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			290.55100		291.16200		0.00	8,716,530.00	3	501.00
ALBI On 06/08/2009 Index Future			298.12500		298.75900		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			301.66200		302.27500		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.35600		125.52000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.62400		128.79500		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.35300		131.52100		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			292.60150		293.19400		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			300.22850		300.84400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			306.60050		307.21250		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			339.30000		339.28300		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			347.82600		347.80600		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 05/11/2009 Index Future			356.35000		356.32800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.08000		9.07100		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.07200		9.01500		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.43200		8.39000		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.85800		8.79900		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.11000		9.04800		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.96700		8.90600		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.90900		8.85100		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			9.98300		9.98300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.92500		7.89700		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.07000		7.05100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.22300		7.21200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.76000		7.74000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.84700		7.82400		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.50000		8.44500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.57400		8.51500		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.74300		8.68200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.76700		8.70400		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09000		11.09000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64000		10.64300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.21300		10.21400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.48200		10.47800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.96200		9.95000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			279.72500		280.41200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			287.01700		287.72900		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			293.10800		293.82000		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
R153 On 07/05/2009 Bond Future			6.25400		6.30500		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,754.00000	3,820	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			5.77200		5.84500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,038.00000	4,114	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			11.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,284.00000	4,361	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			8.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.23000		5.33200		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,076.00000	1,143	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			127.00000	111	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.11500		8.06000		12.40	97,961,798.90	763	10,204.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,213.00000	1,114	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,943.00000	6,157	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			398.00000	355	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,713.00000	9,983	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,316.00000	6,063	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,101.00000	1,161	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.08500		8.02900		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,596.00000	8,362	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			2,096.00000	2,169	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.12200		8.06300		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,057.00000	3,913	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			7,088.00000	7,256	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.17600		8.11400		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,560.00000	5,401	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			7,426.00000	7,582	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.55300		8.55100		26.15	59,478,307.17	489	12,847.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,463.00000	8,413	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			4,016.00000	3,987	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			3,615.00000	3,572	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			9,439.00000	9,416	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			461.00000	447	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			24,478.00000	24,484	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.52500		8.52400		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			11,800.00000	11,767	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			7,112.00000	7,089	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,395.00000	4,369	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			15,517.00000	15,500	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.53800		8.53800		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			13,924.00000	13,903	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			9,411.00000	9,389	28.72	0.00	0	5,000.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 05/11/2009 Bond Future	7.50	Call			7,092.00000	7,071	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			18,263.00000	18,242	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.56400		8.56400		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			11,733.00000	11,714	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			14,920.00000	14,901	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.31500		9.34500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,213.00000	1,212	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			719.00000	710	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			8.03400		7.97800		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,179.00000	5,959	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			588.00000	623	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.94800		7.88900		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,216.00000	7,013	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,434.00000	1,490	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.94000		7.88000		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,569.00000	3,445	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,194.00000	5,324	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.95800		7.89500		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,152.00000	4,026	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,771.00000	5,900	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.50300		8.44900		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,131.00000	4,903	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,969.00000	2,057	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.45600		8.40100		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			7,747.00000	7,523	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			3,010.00000	3,101	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.47400		8.41800		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			3,955.00000	3,821	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,295.00000	9,475	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.51400		8.45500		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,720.00000	6,548	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			8,131.00000	8,281	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.56100		8.50800		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,459.00000	4,243	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,941.00000	3,060	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,718.00000	1,596	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,682.00000	6,895	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,351.00000	5,114	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2,297.00000	2,395	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.52400		8.47000		20.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 06/08/2009 Bond Future	9.25	Call			8,186.00000	7,949	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,464.00000	3,565	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.54200		8.48600		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,248.00000	4,103	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,550.00000	10,747	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.57700		8.52000		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			6,940.00000	6,759	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,888.00000	9,049	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.96100		7.92600		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,638.00000	4,523	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			649.00000	668	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.85900		7.82200		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,737.00000	1,681	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,797.00000	4,876	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,197.00000	6,087	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1,142.00000	1,168	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.84100		7.80300		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,066.00000	2,997	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			4,130.00000	4,193	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.85200		7.81200		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,574.00000	3,505	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,613.00000	4,676	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.61900		8.57600		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,302.00000	5,105	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,607.00000	2,688	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.58800		8.54400		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,256.00000	8,057	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,871.00000	3,954	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.60400		8.56000		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,302.00000	4,183	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			11,330.00000	11,488	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.63700		8.59200		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,210.00000	7,059	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			9,366.00000	9,493	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.65900		8.64100		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,292.00000	4,201	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			3,571.00000	3,600	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.65500		8.63600		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,161.00000	8,065	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			4,244.00000	4,273	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.70800		8.68800		25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/11/2009 Bond Future	7.75	Call			4,766.00000	4,700	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			11,130.00000	11,193	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.81200		8.78800		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			7,949.00000	7,858	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,800.00000	9,861	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.36700		8.32500		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,222.00000	7,939	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			2,675.00000	2,757	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.34100		8.29900		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,931.00000	9,681	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			6,137.00000	6,253	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.34700		8.30500		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,033.00000	5,867	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			16,201.00000	16,401	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,245.00000	5,094	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			18,130.00000	18,345	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.36300		8.32000		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			8,613.00000	8,422	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			16,305.00000	16,487	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			18,708.00000	18,419	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			6,057.00000	6,141	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			288.87000		289.45700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			296.40000		297.00900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			302.69000		303.29700		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.56560		6.57210		26.43	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			198.00000	192	26.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			176.00000	177	26.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			161.00000	155	27.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			239.00000	240	27.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			179.00000	173	27.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			206.00000	207	27.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			220.00000	214	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			148.00000	148	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			198.00000	192	26.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			176.00000	177	26.43	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			179.00000	173	27.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			206.00000	207	27.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			145.00000	140	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			273.00000	274	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			131.00000	126	28.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			309.00000	310	28.95	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	6.65	Call			161.00000	155	27.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			239.00000	240	27.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			145.00000	140	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			273.00000	274	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			107.00000	103	30.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			385.00000	387	30.25	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			118.00000	114	29.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			346.00000	348	29.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			88.00000	84	31.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			466.00000	469	31.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			97.00000	93	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			425.00000	428	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			88.00000	84	31.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			466.00000	469	31.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			118.00000	114	29.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			346.00000	348	29.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			80.00000	76	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			508.00000	511	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			70.00000	66	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			548.00000	550	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			97.00000	93	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			425.00000	428	30.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			10.00000	9	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,088.00000	1,093	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			6.00000	5	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,234.00000	1,239	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			17.00000	15	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			945.00000	950	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			33.00000	31	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			761.00000	765	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			52.00000	49	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			630.00000	634	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			60.00000	57	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			588.00000	591	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			246.00000	239	25.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			124.00000	123	25.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			304.00000	297	24.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			82.00000	81	24.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			374.00000	366	23.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			52.00000	51	23.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			338.00000	330	24.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			66.00000	65	24.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			273.00000	266	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			101.00000	101	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			246.00000	239	25.26	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	6.45	Put			124.00000	123	25.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			70.00000	66	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			548.00000	550	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			412.00000	404	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			40.00000	39	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			273.00000	266	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			101.00000	101	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			52.00000	49	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			630.00000	634	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			45.00000	42	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			673.00000	677	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			33.00000	31	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			761.00000	765	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			24.00000	22	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			852.00000	856	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			39.00000	36	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			716.00000	720	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			28.00000	26	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			806.00000	810	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			496.00000	489	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			24.00000	23	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			412.00000	404	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			40.00000	39	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			680.00000	673	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			7.00000	7	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			586.00000	579	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			14.00000	13	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			632.00000	625	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			10.00000	10	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			541.00000	533	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			18.00000	18	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			453.00000	446	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			31.00000	30	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			453.00000	446	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			31.00000	30	23.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			45.00000	42	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			673.00000	677	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			24.00000	22	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			852.00000	856	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			20.00000	18	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			898.00000	903	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			14.00000	13	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			992.00000	997	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			12.00000	11	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,040.00000	1,045	32.06	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	7.70	Call			8.00000	7	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,136.00000	1,142	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	3	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,332.00000	1,338	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	3	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,332.00000	1,338	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			3.00000	2	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,430.00000	1,437	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			2.00000	1	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,530.00000	1,536	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			1.00000	1	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,629.00000	1,635	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			7.00000	6	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,185.00000	1,190	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			5.00000	4	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,283.00000	1,288	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			3.00000	3	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,381.00000	1,387	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			2.00000	2	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,480.00000	1,486	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			60.00000	57	32.06	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			588.00000	591	32.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.64140		6.64710		25.86	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			381.00000	379	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			383.00000	387	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			345.00000	343	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			448.00000	452	26.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			381.00000	379	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			383.00000	387	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			399.00000	398	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			352.00000	356	25.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			362.00000	360	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			415.00000	419	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			329.00000	327	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			482.00000	486	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			314.00000	312	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			517.00000	521	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			286.00000	285	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			589.00000	593	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			286.00000	285	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			589.00000	593	27.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			299.00000	298	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			552.00000	557	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			314.00000	312	27.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			517.00000	521	27.16	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	7.05	Call			261.00000	260	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			664.00000	669	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			273.00000	272	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			626.00000	631	28.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			299.00000	298	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			552.00000	557	27.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			329.00000	327	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			482.00000	486	26.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			362.00000	360	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			415.00000	419	26.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			245.00000	244	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			698.00000	703	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			230.00000	229	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			733.00000	738	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			261.00000	260	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			664.00000	669	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			230.00000	229	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			733.00000	738	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			94.00000	94	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,247.00000	1,252	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			81.00000	81	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,334.00000	1,339	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			125.00000	125	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,078.00000	1,083	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			165.00000	165	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			918.00000	923	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			202.00000	201	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			805.00000	810	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			216.00000	215	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			769.00000	774	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			419.00000	418	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			322.00000	326	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			462.00000	460	24.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			265.00000	268	24.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			486.00000	483	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			239.00000	242	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			486.00000	483	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			239.00000	242	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			440.00000	438	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			293.00000	297	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			539.00000	536	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			192.00000	195	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			216.00000	215	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			769.00000	774	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			189.00000	189	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.30	Put			842.00000	847	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			165.00000	165	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			918.00000	923	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			144.00000	144	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			997.00000	1,002	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			177.00000	176	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			880.00000	885	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			155.00000	154	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			957.00000	963	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			602.00000	598	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			155.00000	157	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			747.00000	743	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			100.00000	101	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			672.00000	669	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			125.00000	127	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			602.00000	598	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			155.00000	157	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			539.00000	536	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			192.00000	195	23.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			709.00000	705	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			112.00000	114	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			637.00000	633	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			140.00000	142	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			569.00000	565	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			172.00000	174	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			512.00000	509	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			214.00000	217	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			637.00000	633	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			140.00000	142	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			134.00000	134	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,037.00000	1,043	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			117.00000	116	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,120.00000	1,125	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			189.00000	189	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			842.00000	847	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			109.00000	108	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,161.00000	1,167	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			109.00000	108	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,161.00000	1,167	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			94.00000	94	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,247.00000	1,252	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			81.00000	81	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,334.00000	1,339	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			69.00000	69	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,422.00000	1,428	28.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.10	Call		59.00000	59	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,512.00000	1,518	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		51.00000	51	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,604.00000	1,609	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		43.00000	43	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,696.00000	1,702	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		51.00000	51	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,604.00000	1,609	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		134.00000	134	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		1,037.00000	1,043	28.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		462.00000	460	24.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		265.00000	268	24.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		419.00000	418	25.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		322.00000	326	25.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.71020	6.71740		25.66	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		525.00000	522	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		508.00000	512	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		525.00000	522	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		508.00000	512	25.66	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		490.00000	487	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		572.00000	577	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		544.00000	541	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		477.00000	481	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		507.00000	504	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		540.00000	544	25.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		473.00000	470	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		606.00000	610	26.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		457.00000	455	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		640.00000	644	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		442.00000	440	26.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		675.00000	679	26.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		414.00000	411	27.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		746.00000	751	27.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		427.00000	425	27.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		710.00000	715	27.09	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		442.00000	440	26.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		675.00000	679	26.85	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		414.00000	411	27.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		746.00000	751	27.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		383.00000	381	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		815.00000	821	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		400.00000	398	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		783.00000	788	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		400.00000	398	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		783.00000	788	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
ZAAD On 14/09/2009 Currency Future	6.50	Call			602.00000	599	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			385.00000	389	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			564.00000	561	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			447.00000	451	25.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			366.00000	364	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			849.00000	854	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			334.00000	332	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			917.00000	922	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			623.00000	620	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			356.00000	360	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			583.00000	580	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			415.00000	420	24.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			544.00000	541	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			477.00000	481	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			383.00000	381	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			815.00000	821	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			350.00000	348	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			882.00000	888	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			669.00000	666	23.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			302.00000	306	23.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			623.00000	620	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			356.00000	360	24.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			490.00000	487	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			572.00000	577	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			334.00000	332	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			917.00000	922	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			305.00000	303	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			987.00000	993	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			457.00000	455	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			640.00000	644	26.61	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			366.00000	364	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			849.00000	854	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			305.00000	303	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			987.00000	993	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			277.00000	276	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,060.00000	1,066	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			319.00000	317	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			952.00000	957	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			291.00000	289	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,023.00000	1,029	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			264.00000	263	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,097.00000	1,103	27.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			694.00000	690	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			277.00000	280	23.33	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			645.00000	642	23.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.40	Put			328.00000	332	23.88	0.00	0	0.00

Total for Derivatives: **317,089,941.67** **15,750** **428,773.00**

Grand Total: **317,089,941.67** **15,750** **428,773.00**