

Daily MTM Report

Daily summary for 23/02/2009

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			16.95800		16.98300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.74000		6.83500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.84000		7.98000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.18500		8.30500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.08400		10.09200			0.00	0	0.00
R201 On 21/12/2014 Bond			7.82500		7.96000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.25500		8.38000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.28000		8.41000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.74000		7.88000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.30500		8.44500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.32300		8.46600			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				7.98500	8.10500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.05760		10.20650		29.95	91,745,427.20	9,122	168,175.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			309.00000	233	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			303.00000	375	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			376.00000	288	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			220.00000	280	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			271.00000	202	31.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			365.00000	445	31.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			254.00000	189	32.11	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			398.00000	481	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			352.00000	268	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			246.00000	311	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			330.00000	250	30.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			274.00000	342	30.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			182.00000	131	33.90	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			575.00000	674	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			430.00000	332	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			173.00000	224	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			558.00000	449	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			102.00000	141	28.19	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			641.00000	517	28.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			84.00000	110	28.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			524.00000	416	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			117.00000	159	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			352.00000	268	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			246.00000	311	29.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			290.00000	217	31.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			333.00000	409	31.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			238.00000	176	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			431.00000	519	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			376.00000	288	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			220.00000	280	29.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			11.00000	5	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,104.00000	2,247	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			490.00000	385	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			134.00000	178	28.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.20	Call			309.00000	233	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			303.00000	375	30.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			222.00000	164	32.99	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			466.00000	557	32.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			271.00000	202	31.67	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			365.00000	445	31.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			208.00000	154	33.43	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			501.00000	596	33.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			123.00000	81	35.30	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			817.00000	924	35.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			96.00000	59	36.24	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			989.00000	1,101	36.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			330.00000	250	30.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			274.00000	342	30.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			254.00000	189	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			398.00000	481	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			108.00000	69	35.77	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			902.00000	1,011	35.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			459.00000	356	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			153.00000	198	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			490.00000	385	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			134.00000	178	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			683.00000	554	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			77.00000	96	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			770.00000	630	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			64.00000	73	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			726.00000	591	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			70.00000	84	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			683.00000	554	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			77.00000	96	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			402.00000	309	29.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			196.00000	251	29.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			238.00000	176	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			431.00000	519	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			182.00000	131	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			575.00000	674	33.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			194.00000	142	33.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			538.00000	634	33.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			159.00000	112	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			653.00000	754	34.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			131.00000	88	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			775.00000	880	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			115.00000	75	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			859.00000	967	35.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			170.00000	121	34.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			614.00000	714	34.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			149.00000	103	34.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			693.00000	796	34.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			65.00000	36	37.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,258.00000	1,379	37.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			59.00000	34	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,303.00000	1,426	37.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			45.00000	25	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,439.00000	1,568	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,307.00000	2,158	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			950.00000	797	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			44.00000	39	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			599.00000	482	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			93.00000	125	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			859.00000	711	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			53.00000	54	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,041.00000	885	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			34.00000	28	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,464.00000	1,312	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			7.00000	4	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,415.00000	1,263	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			9.00000	6	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,611.00000	1,460	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			4.00000	2	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,611.00000	1,460	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			4.00000	2	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,660.00000	1,509	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			3.00000	2	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,808.00000	1,658	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			2.00000	1	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,759.00000	1,609	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			2.00000	1	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,709.00000	1,559	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			3.00000	1	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,908.00000	1,758	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			1.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,660.00000	1,509	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			3.00000	2	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,157.00000	2,008	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,057.00000	1,908	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,957.00000	1,808	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			1.00000	0	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,858.00000	1,708	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	1	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,562.00000	1,410	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			5.00000	3	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,367.00000	1,214	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			11.00000	7	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,858.00000	1,708	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	1	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,759.00000	1,609	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			2.00000	1	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,367.00000	1,214	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			11.00000	7	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,272.00000	1,118	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			15.00000	11	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,207.00000	2,058	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,107.00000	1,958	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,007.00000	1,858	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,513.00000	1,361	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			6.00000	3	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,107.00000	1,958	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,007.00000	1,858	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,513.00000	1,361	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			6.00000	3	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,415.00000	1,263	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			9.00000	6	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,319.00000	1,166	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			13.00000	9	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,157.00000	2,008	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,057.00000	1,908	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,562.00000	1,410	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			5.00000	3	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,908.00000	1,758	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			1.00000	0	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,225.00000	1,071	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			18.00000	13	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,132.00000	977	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			25.00000	19	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,041.00000	885	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			34.00000	28	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,132.00000	977	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			25.00000	19	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			859.00000	711	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			53.00000	54	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			599.00000	482	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			93.00000	125	28.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,319.00000	1,166	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			13.00000	9	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			950.00000	797	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			44.00000	39	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			524.00000	416	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			117.00000	159	28.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			459.00000	356	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			153.00000	198	28.27	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			904.00000	753	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			48.00000	46	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			814.00000	670	28.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			58.00000	63	28.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			430.00000	332	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			173.00000	224	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			194.00000	142	33.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			538.00000	634	33.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			170.00000	121	34.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			614.00000	714	34.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			102.00000	64	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			945.00000	1,056	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			90.00000	54	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,034.00000	1,147	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			140.00000	95	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			733.00000	838	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			123.00000	81	35.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			817.00000	924	35.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			140.00000	95	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			733.00000	838	34.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			85.00000	50	36.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,078.00000	1,192	36.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			75.00000	43	37.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,169.00000	1,285	37.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			75.00000	43	37.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,169.00000	1,285	37.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			54.00000	31	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,348.00000	1,474	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			37.00000	20	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,531.00000	1,663	38.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			31.00000	16	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,624.00000	1,759	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			25.00000	13	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,719.00000	1,855	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			21.00000	10	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,814.00000	1,953	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			102.00000	64	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			945.00000	1,056	36.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			90.00000	54	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,034.00000	1,147	36.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			80.00000	46	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,123.00000	1,239	36.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			71.00000	39	37.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,214.00000	1,332	37.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			49.00000	28	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,393.00000	1,520	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			41.00000	23	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,484.00000	1,615	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			34.00000	18	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,577.00000	1,711	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			28.00000	14	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,671.00000	1,807	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			31.00000	16	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,624.00000	1,759	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			96.00000	59	36.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			989.00000	1,101	36.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			131.00000	88	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			775.00000	880	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			726.00000	591	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			70.00000	84	28.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			996.00000	841	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			40.00000	33	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			814.00000	670	28.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			58.00000	63	28.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			1,086.00000	931	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			30.00000	23	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			904.00000	753	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			48.00000	46	27.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			641.00000	517	28.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			84.00000	110	28.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			45.00000	25	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,439.00000	1,568	38.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			71.00000	39	37.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,214.00000	1,332	37.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.22130		10.37520		29.18	41,140,732.50	4,025	19,422.00

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	10.40	Call			662.00000	583	29.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			687.00000	761	29.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			741.00000	655	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			566.00000	634	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			644.00000	566	29.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			718.00000	795	29.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			626.00000	550	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			750.00000	829	30.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			721.00000	636	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			595.00000	665	29.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			701.00000	618	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			626.00000	696	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			782.00000	694	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			507.00000	573	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			851.00000	757	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			426.00000	486	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			903.00000	803	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			378.00000	432	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			827.00000	735	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			452.00000	514	28.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			701.00000	618	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			626.00000	696	29.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			608.00000	535	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			783.00000	863	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			681.00000	600	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			656.00000	729	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			662.00000	583	29.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			687.00000	761	29.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			571.00000	505	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			846.00000	934	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			571.00000	505	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			846.00000	934	30.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			959.00000	852	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			334.00000	381	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			988.00000	882	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			313.00000	361	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			931.00000	827	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			356.00000	406	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			804.00000	714	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			479.00000	543	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			804.00000	714	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			479.00000	543	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			761.00000	675	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			536.00000	604	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			681.00000	600	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.35	Put			656.00000	729	29.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			592.00000	520	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			817.00000	898	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			592.00000	520	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			817.00000	898	30.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			608.00000	535	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			783.00000	863	30.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			513.00000	461	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			938.00000	1,040	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			551.00000	491	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			876.00000	970	30.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			477.00000	428	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,001.00000	1,106	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			426.00000	382	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,101.00000	1,210	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			395.00000	353	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,169.00000	1,282	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			494.00000	444	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			969.00000	1,073	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			513.00000	461	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			938.00000	1,040	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			459.00000	412	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,034.00000	1,140	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			338.00000	301	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,312.00000	1,430	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			265.00000	236	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,540.00000	1,664	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			254.00000	226	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,579.00000	1,705	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			224.00000	199	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,699.00000	1,828	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			380.00000	339	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,205.00000	1,318	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			494.00000	444	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			969.00000	1,073	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,118.00000	1,010	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			242.00000	288	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			876.00000	780	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			401.00000	458	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,049.00000	945	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			273.00000	323	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			931.00000	827	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			356.00000	406	27.19	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,189.00000	1,077	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			214.00000	256	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,539.00000	1,412	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			114.00000	141	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,539.00000	1,412	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			114.00000	141	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,665.00000	1,534	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			90.00000	113	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,708.00000	1,576	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			83.00000	104	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,752.00000	1,618	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			77.00000	96	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,840.00000	1,703	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			65.00000	82	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,796.00000	1,660	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			70.00000	89	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,974.00000	1,835	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			49.00000	63	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,796.00000	1,660	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			70.00000	89	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,623.00000	1,493	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			98.00000	122	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,159.00000	2,015	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			34.00000	44	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,066.00000	1,924	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			41.00000	53	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,884.00000	1,747	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			59.00000	75	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,458.00000	1,334	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			133.00000	163	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,378.00000	1,258	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			153.00000	186	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,112.00000	1,970	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			37.00000	48	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,020.00000	1,879	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			45.00000	58	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,929.00000	1,790	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			54.00000	69	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,581.00000	1,452	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			106.00000	131	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,498.00000	1,373	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			123.00000	151	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,418.00000	1,295	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			142.00000	174	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,347.00000	2,201	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			22.00000	30	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,253.00000	2,107	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.15	Put			27.00000	36	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,884.00000	1,747	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			59.00000	75	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,974.00000	1,835	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			49.00000	63	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,206.00000	2,061	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			30.00000	40	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,020.00000	1,879	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			45.00000	58	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,581.00000	1,452	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			106.00000	131	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,840.00000	1,703	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			65.00000	82	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,752.00000	1,618	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			77.00000	96	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,665.00000	1,534	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			90.00000	113	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,418.00000	1,295	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			142.00000	174	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,339.00000	1,220	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			164.00000	199	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,263.00000	1,148	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			188.00000	226	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,339.00000	1,220	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			164.00000	199	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			988.00000	882	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			313.00000	361	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,049.00000	945	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			273.00000	323	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,263.00000	1,148	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			188.00000	226	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			782.00000	694	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			507.00000	573	28.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,189.00000	1,077	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			214.00000	256	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			876.00000	780	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			401.00000	458	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,083.00000	977	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			258.00000	306	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,018.00000	913	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			293.00000	342	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			761.00000	675	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			536.00000	604	28.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			532.00000	478	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			907.00000	1,007	31.17	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	11.15	Call			395.00000	353	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,169.00000	1,282	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			365.00000	326	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,240.00000	1,355	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			442.00000	396	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,067.00000	1,175	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			410.00000	367	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,135.00000	1,246	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			477.00000	428	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,001.00000	1,106	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			410.00000	367	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,135.00000	1,246	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			351.00000	314	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,276.00000	1,392	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			325.00000	289	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,349.00000	1,468	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			299.00000	267	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,424.00000	1,546	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			276.00000	246	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,501.00000	1,624	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			312.00000	278	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,387.00000	1,507	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			288.00000	256	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,462.00000	1,585	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			244.00000	217	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,619.00000	1,745	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			206.00000	183	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,781.00000	1,911	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			189.00000	167	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,864.00000	1,996	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			173.00000	153	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,948.00000	2,082	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			158.00000	140	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,033.00000	2,169	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			234.00000	208	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,659.00000	1,786	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			215.00000	191	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,740.00000	1,869	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			197.00000	175	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,822.00000	1,954	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			181.00000	160	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,906.00000	2,039	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			288.00000	256	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,462.00000	1,585	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			189.00000	167	31.17	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	12.05	Put		1,864.00000	1,996	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		741.00000	655	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		566.00000	634	28.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		351.00000	314	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,276.00000	1,392	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		325.00000	289	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,349.00000	1,468	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		426.00000	382	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,101.00000	1,210	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		338.00000	301	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,312.00000	1,430	31.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		851.00000	757	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		426.00000	486	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		1,018.00000	913	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		293.00000	342	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		903.00000	803	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		378.00000	432	27.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,226.00000	1,112	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		201.00000	241	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,153.00000	1,043	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		228.00000	272	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		1,083.00000	977	26.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		258.00000	306	26.97	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.35540	10.51660		29.01	103,554.00	10	270.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		921.00000	836	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		905.00000	981	29.29	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		980.00000	890	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		813.00000	885	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		885.00000	803	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		968.00000	1,047	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		867.00000	786	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,000.00000	1,081	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		960.00000	872	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		843.00000	916	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		940.00000	854	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		874.00000	948	29.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		1,020.00000	929	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		753.00000	823	28.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,078.00000	986	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		662.00000	731	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,145.00000	1,046	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		578.00000	641	27.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,058.00000	967	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		691.00000	762	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		833.00000	755	29.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,066.00000	1,150	29.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			903.00000	819	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			936.00000	1,014	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			885.00000	803	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			968.00000	1,047	29.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			792.00000	726	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,126.00000	1,220	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			792.00000	726	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,126.00000	1,220	30.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			903.00000	819	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			936.00000	1,014	29.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,000.00000	909	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			783.00000	854	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			1,038.00000	949	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			722.00000	793	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,193.00000	1,095	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			526.00000	590	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,168.00000	1,068	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			552.00000	612	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,122.00000	1,026	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			605.00000	670	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			627.00000	577	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,411.00000	1,521	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,218.00000	1,123	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			501.00000	568	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,168.00000	1,068	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			552.00000	612	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,337.00000	1,241	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			420.00000	485	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,274.00000	1,181	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			457.00000	526	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,218.00000	1,123	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			501.00000	568	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			1,000.00000	909	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			783.00000	854	28.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			960.00000	872	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			843.00000	916	29.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,369.00000	1,271	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			402.00000	466	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,305.00000	1,211	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			438.00000	505	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,243.00000	1,152	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			476.00000	547	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,099.00000	1,006	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			633.00000	700	27.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.35	Call		980.00000	890	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		813.00000	885	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,402.00000	1,302	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		385.00000	447	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,274.00000	1,181	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		457.00000	526	27.26	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		1,038.00000	949	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		722.00000	793	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		1,078.00000	986	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		662.00000	731	28.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		850.00000	771	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,033.00000	1,115	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		812.00000	740	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,096.00000	1,185	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		772.00000	712	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,156.00000	1,256	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		734.00000	676	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,217.00000	1,320	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		1,058.00000	967	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		691.00000	762	28.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		753.00000	694	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,186.00000	1,288	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		715.00000	658	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,249.00000	1,353	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		679.00000	625	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,312.00000	1,419	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		812.00000	740	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,096.00000	1,185	30.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		715.00000	658	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,249.00000	1,353	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		644.00000	592	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,378.00000	1,487	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		772.00000	712	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,156.00000	1,256	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		697.00000	641	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,280.00000	1,386	30.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,099.00000	1,006	27.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		633.00000	700	27.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.47170	10.64050		28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,105.00000	1,018	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,115.00000	1,196	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,161.00000	1,071	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,021.00000	1,099	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		1,069.00000	985	29.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,179.00000	1,263	29.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,052.00000	969	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,212.00000	1,297	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,796.00000	1,670	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			356.00000	398	25.46	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,123.00000	1,035	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,083.00000	1,163	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,197.00000	1,106	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			957.00000	1,035	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,274.00000	1,181	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			833.00000	909	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,315.00000	1,221	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			774.00000	849	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,234.00000	1,143	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			894.00000	971	28.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,019.00000	938	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,278.00000	1,366	29.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,142.00000	1,053	29.08	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,052.00000	1,131	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,087.00000	1,001	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,147.00000	1,230	29.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			986.00000	908	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,346.00000	1,436	30.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,052.00000	969	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,212.00000	1,297	29.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,179.00000	1,089	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			988.00000	1,067	28.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,336.00000	1,242	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			745.00000	820	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,357.00000	1,262	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			717.00000	790	27.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,315.00000	1,221	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			774.00000	849	27.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,216.00000	1,124	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			925.00000	1,003	28.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			672.00000	617	32.99	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,331.00000	2,446	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			556.00000	509	34.35	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,915.00000	3,037	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,402.00000	1,304	27.28	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			662.00000	732	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			941.00000	866	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,450.00000	1,544	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			956.00000	879	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,415.00000	1,508	30.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			898.00000	826	30.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,557.00000	1,654	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			926.00000	852	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,486.00000	1,580	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			672.00000	617	32.99	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,331.00000	2,446	32.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			820.00000	754	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,780.00000	1,882	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			845.00000	777	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,704.00000	1,805	31.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			730.00000	671	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,090.00000	2,199	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			653.00000	601	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,413.00000	2,529	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			586.00000	537	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,745.00000	2,866	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			528.00000	483	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,088.00000	3,211	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			751.00000	691	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,011.00000	2,119	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			602.00000	552	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,661.00000	2,781	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			542.00000	496	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,001.00000	3,124	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,315.00000	2,167	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			175.00000	196	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,865.00000	1,733	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			324.00000	362	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,503.00000	1,394	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			563.00000	623	26.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			710.00000	652	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,169.00000	2,281	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			515.00000	471	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,175.00000	3,299	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,397.00000	2,247	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			156.00000	175	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,935.00000	1,799	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			294.00000	327	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,557.00000	1,443	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			516.00000	571	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,274.00000	1,181	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			833.00000	909	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			871.00000	801	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,630.00000	1,729	30.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			618.00000	568	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,578.00000	2,696	33.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,080.00000	1,938	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			240.00000	267	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,670.00000	1,548	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			429.00000	476	25.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			773.00000	711	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,933.00000	2,039	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			473.00000	437	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,432.00000	3,565	35.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,007.00000	1,867	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			266.00000	295	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,612.00000	1,493	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			472.00000	521	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			635.00000	584	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,495.00000	2,613	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			542.00000	496	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,001.00000	3,124	34.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			456.00000	423	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,515.00000	3,652	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,156.00000	2,013	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			216.00000	241	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,730.00000	1,608	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			389.00000	436	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			796.00000	732	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,856.00000	1,960	31.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			570.00000	523	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,830.00000	2,951	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			491.00000	448	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,350.00000	3,476	35.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,235.00000	2,089	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			194.00000	218	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,452.00000	1,348	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			611.00000	677	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			690.00000	634	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,250.00000	2,363	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			586.00000	537	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,745.00000	2,866	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			503.00000	459	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,262.00000	3,387	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,118.00000	1,975	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			228.00000	254	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,699.00000	1,578	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			409.00000	456	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,380.00000	1,283	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			689.00000	761	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			785.00000	721	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,894.00000	2,000	31.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			662.00000	609	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,372.00000	2,487	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			563.00000	516	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,873.00000	2,994	34.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			482.00000	442	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,391.00000	3,520	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,564.00000	2,411	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			124.00000	139	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,080.00000	1,938	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			240.00000	267	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			773.00000	711	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,933.00000	2,039	31.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,650.00000	2,495	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			110.00000	123	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,730.00000	1,608	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			389.00000	436	25.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,694.00000	2,537	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			103.00000	116	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,195.00000	2,051	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			205.00000	229	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,763.00000	1,638	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			372.00000	417	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,427.00000	1,326	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			636.00000	704	27.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			971.00000	894	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,380.00000	1,472	30.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			808.00000	743	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,817.00000	1,921	31.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			681.00000	626	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,290.00000	2,404	32.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			578.00000	530	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,788.00000	2,908	34.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,825.00000	2,668	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			85.00000	96	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,865.00000	1,733	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			324.00000	362	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			710.00000	652	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,169.00000	2,281	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,781.00000	2,624	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			91.00000	102	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,275.00000	2,128	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			184.00000	206	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,830.00000	1,701	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			340.00000	379	25.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,477.00000	1,371	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			587.00000	649	26.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			1,002.00000	923	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,312.00000	1,401	29.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			832.00000	765	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,742.00000	1,844	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			700.00000	643	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,209.00000	2,322	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			522.00000	477	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,131.00000	3,255	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			3,006.00000	2,845	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			65.00000	74	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,480.00000	2,328	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			139.00000	156	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			898.00000	826	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,557.00000	1,654	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			3,051.00000	2,891	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			61.00000	69	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,522.00000	2,369	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			131.00000	147	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			2,043.00000	1,902	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			253.00000	280	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,641.00000	1,519	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			450.00000	497	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			912.00000	839	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,521.00000	1,617	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			762.00000	701	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			1,972.00000	2,079	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			3,097.00000	2,936	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			57.00000	64	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,737.00000	2,580	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			97.00000	109	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,796.00000	1,670	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			356.00000	398	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,438.00000	2,287	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			148.00000	166	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,970.00000	1,833	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			280.00000	311	25.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,584.00000	1,467	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			494.00000	546	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,294.00000	1,201	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			803.00000	879	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			884.00000	813	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,594.00000	1,692	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			740.00000	681	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,050.00000	2,159	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		627.00000	576	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,536.00000	2,654	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		447.00000	415	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,557.00000	3,694	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		2,007.00000	1,867	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		266.00000	295	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		751.00000	691	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,011.00000	2,119	32.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		423.00000	393	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,683.00000	3,821	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		439.00000	408	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,599.00000	3,736	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		2,043.00000	1,902	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		253.00000	280	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		762.00000	701	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		1,972.00000	2,079	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		644.00000	593	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,454.00000	2,571	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		464.00000	431	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,474.00000	3,610	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		408.00000	378	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,767.00000	3,907	35.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,607.00000	2,452	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		117.00000	131	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,480.00000	2,328	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		139.00000	156	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,564.00000	2,411	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		124.00000	139	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		3,006.00000	2,845	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		65.00000	74	24.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.81440	10.99790		29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,331.00000	1,227	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,333.00000	1,412	29.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,386.00000	1,278	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,238.00000	1,314	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,279.00000	1,178	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,431.00000	1,514	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,246.00000	1,147	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,498.00000	1,583	30.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,349.00000	1,244	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,301.00000	1,379	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		1,313.00000	1,210	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,365.00000	1,446	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		1,367.00000	1,261	29.41	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 15/03/2010 Currency Future	10.90	Put			1,269.00000	1,346	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,444.00000	1,333	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,146.00000	1,218	29.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,485.00000	1,368	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,087.00000	1,154	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,405.00000	1,296	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,207.00000	1,282	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,296.00000	1,194	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,398.00000	1,480	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,229.00000	1,132	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,531.00000	1,618	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,185.00000	1,091	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,627.00000	1,717	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,213.00000	1,117	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,565.00000	1,653	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,262.00000	1,163	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,464.00000	1,548	29.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			958.00000	880	32.02	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,260.00000	2,365	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,822.00000	1,682	26.92	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			674.00000	717	26.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,213.00000	1,117	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,565.00000	1,653	30.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,198.00000	1,103	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,600.00000	1,688	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,123.00000	1,033	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,775.00000	1,869	30.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,182.00000	1,088	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,634.00000	1,724	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,167.00000	1,074	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,669.00000	1,760	30.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,095.00000	1,007	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,847.00000	1,943	31.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,152.00000	1,060	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,704.00000	1,796	30.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,138.00000	1,047	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,740.00000	1,832	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,546.00000	1,424	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			998.00000	1,059	28.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,874.00000	1,731	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			626.00000	666	26.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,772.00000	1,635	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			724.00000	770	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,723.00000	1,589	27.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			775.00000	825	27.41	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 15/03/2010 Currency Future	10.15	Call			1,677.00000	1,545	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			829.00000	881	27.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,631.00000	1,503	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			884.00000	939	27.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,588.00000	1,463	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			940.00000	998	28.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			904.00000	830	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,456.00000	2,565	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			2,012.00000	1,861	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			514.00000	547	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,138.00000	1,047	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,740.00000	1,832	30.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			675.00000	628	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,377.00000	3,513	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,100.00000	1,946	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			452.00000	481	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,386.00000	1,278	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,238.00000	1,314	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			707.00000	658	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,259.00000	3,394	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,161.00000	2,004	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			413.00000	440	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,424.00000	1,314	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,176.00000	1,250	29.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			729.00000	679	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,182.00000	3,314	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,193.00000	2,034	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			395.00000	420	25.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,405.00000	1,296	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,207.00000	1,282	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,296.00000	1,194	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,398.00000	1,480	29.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			741.00000	690	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,143.00000	3,275	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,257.00000	2,096	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			359.00000	381	25.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			764.00000	704	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,066.00000	3,189	33.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,068.00000	982	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,920.00000	2,018	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			624.00000	580	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,577.00000	3,716	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,901.00000	1,756	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			603.00000	642	26.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,109.00000	1,020	30.91	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 15/03/2010 Currency Future	11.70	Put			1,811.00000	1,906	30.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,082.00000	994	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,884.00000	1,980	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			634.00000	589	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,536.00000	3,675	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,772.00000	1,635	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			724.00000	770	27.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,068.00000	982	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,920.00000	2,018	31.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,042.00000	958	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,994.00000	2,093	31.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			1,017.00000	934	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,069.00000	2,170	31.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			586.00000	545	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,739.00000	3,880	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,848.00000	1,706	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			650.00000	692	26.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,229.00000	1,132	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,531.00000	1,618	30.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,082.00000	994	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,884.00000	1,980	31.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,055.00000	970	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,957.00000	2,055	31.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			615.00000	571	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,617.00000	3,757	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,955.00000	1,808	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			557.00000	593	26.30	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			654.00000	608	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,456.00000	3,594	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,070.00000	1,917	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			472.00000	503	25.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,130.00000	1,975	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			433.00000	460	25.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			718.00000	668	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,220.00000	3,354	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,464.00000	2,307	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			266.00000	293	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,525.00000	1,405	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,028.00000	1,090	28.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,485.00000	1,368	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,087.00000	1,154	28.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			784.00000	719	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			2,986.00000	3,104	33.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,357.00000	2,196	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			309.00000	331	24.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,464.00000	1,350	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,116.00000	1,186	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,313.00000	1,210	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,365.00000	1,446	29.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,279.00000	1,178	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,431.00000	1,514	29.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			752.00000	697	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,104.00000	3,232	33.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,367.00000	1,261	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,269.00000	1,346	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,198.00000	1,103	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,600.00000	1,688	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			696.00000	648	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,298.00000	3,433	34.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,426.00000	2,270	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			278.00000	305	24.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,505.00000	1,386	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,057.00000	1,122	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,464.00000	1,350	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,116.00000	1,186	28.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			776.00000	711	33.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,028.00000	3,147	33.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.65620		14.58450		28.09	1,025,934.00	70	14,013.00
£ / R On 16/03/2009 Currency Future	14.60	Call			406.00000	418	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			421.00000	362	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			447.00000	463	27.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			363.00000	307	27.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			386.00000	397	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			451.00000	391	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			367.00000	377	28.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			483.00000	420	28.35	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			470.00000	488	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			335.00000	282	26.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			406.00000	418	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			421.00000	362	27.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			545.00000	569	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			261.00000	213	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			494.00000	514	26.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			309.00000	257	26.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			349.00000	357	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			515.00000	451	28.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			386.00000	397	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			451.00000	391	28.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			494.00000	514	26.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.40	Put			309.00000	257	26.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			545.00000	569	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			261.00000	213	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			602.00000	635	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			217.00000	179	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			703.00000	742	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			168.00000	136	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			635.00000	670	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			200.00000	164	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			426.00000	440	27.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			391.00000	334	27.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			316.00000	322	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			582.00000	516	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			260.00000	261	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			726.00000	655	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			301.00000	306	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			617.00000	549	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			248.00000	248	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			763.00000	691	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			333.00000	339	28.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			548.00000	483	28.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			236.00000	235	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			802.00000	729	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			273.00000	275	29.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			689.00000	619	29.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			812.00000	857	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			128.00000	100	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			851.00000	897	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			116.00000	90	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			668.00000	705	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			184.00000	149	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			426.00000	440	27.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			391.00000	334	27.52	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			287.00000	290	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			652.00000	584	29.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			204.00000	201	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			920.00000	845	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			128.00000	127	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,193.00000	1,121	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			96.00000	94	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,361.00000	1,288	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			137.00000	137	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,152.00000	1,081	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			192.00000	191	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			957.00000	885	31.81	0.00	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	15.40	Call			179.00000	182	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			995.00000	925	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			192.00000	191	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			957.00000	885	31.81	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			157.00000	158	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,072.00000	1,002	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			204.00000	201	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			920.00000	845	31.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			147.00000	147	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,112.00000	1,041	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			71.00000	69	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,536.00000	1,463	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			119.00000	118	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,234.00000	1,162	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			137.00000	137	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,152.00000	1,081	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			103.00000	102	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,318.00000	1,246	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			56.00000	54	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,671.00000	1,598	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			60.00000	58	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,626.00000	1,552	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			89.00000	87	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,404.00000	1,331	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			71.00000	69	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,536.00000	1,463	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			47.00000	45	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,763.00000	1,689	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			40.00000	38	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,856.00000	1,782	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			40.00000	38	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,856.00000	1,782	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			82.00000	81	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,448.00000	1,375	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			34.00000	32	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,949.00000	1,876	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			18.00000	17	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,284.00000	2,211	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			22.00000	20	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,187.00000	2,114	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			9.00000	8	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,625.00000	2,552	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			5.00000	4	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,921.00000	2,848	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			2.00000	1	32.08	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 16/03/2009 Currency Future	18.05	Put			3,467.00000	3,395	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,066.00000	3,994	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,216.00000	4,144	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,916.00000	3,844	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			2.00000	2	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,368.00000	3,295	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,866.00000	3,794	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			15.00000	14	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,381.00000	2,308	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			65.00000	63	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,581.00000	1,507	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			29.00000	27	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,044.00000	1,970	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			76.00000	75	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,492.00000	1,418	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			179.00000	182	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			995.00000	925	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			225.00000	223	31.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			840.00000	767	31.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			168.00000	169	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,033.00000	963	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			333.00000	339	28.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			548.00000	483	28.89	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			301.00000	306	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			617.00000	549	29.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			214.00000	212	31.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			880.00000	806	31.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			103.00000	102	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,318.00000	1,246	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			89.00000	87	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,404.00000	1,331	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			260.00000	261	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			726.00000	655	30.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			236.00000	235	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			802.00000	729	30.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			147.00000	147	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,112.00000	1,041	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			111.00000	110	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,276.00000	1,204	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			96.00000	94	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,361.00000	1,288	32.08	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 16/03/2009 Currency Future	15.65	Call			128.00000	127	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,193.00000	1,121	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			56.00000	54	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,671.00000	1,598	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			47.00000	45	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,763.00000	1,689	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			24.00000	22	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,139.00000	2,066	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			76.00000	75	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,492.00000	1,418	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			65.00000	63	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,581.00000	1,507	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			29.00000	27	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,044.00000	1,970	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			20.00000	18	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,236.00000	2,162	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			51.00000	49	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,717.00000	1,643	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			44.00000	42	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,809.00000	1,735	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			37.00000	35	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,902.00000	1,829	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			31.00000	29	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,997.00000	1,923	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			26.00000	24	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,092.00000	2,018	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			89.00000	87	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,404.00000	1,331	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			13.00000	11	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,478.00000	2,405	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			10.00000	9	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,576.00000	2,503	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			9.00000	8	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,674.00000	2,601	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			7.00000	6	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,773.00000	2,700	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,567.00000	3,495	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,667.00000	3,595	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,766.00000	3,694	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,966.00000	3,894	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	32.08	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 16/03/2009 Currency Future	18.65	Put			4,066.00000	3,994	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,166.00000	4,094	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,266.00000	4,194	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			5.00000	4	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,970.00000	2,898	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	3	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,069.00000	2,997	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			3.00000	3	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,169.00000	3,096	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			3.00000	2	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,268.00000	3,196	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	3	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,069.00000	2,997	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			3.00000	2	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,268.00000	3,196	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,567.00000	3,495	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,766.00000	3,694	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,517.00000	3,445	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,617.00000	3,545	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,716.00000	3,645	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,816.00000	3,744	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,016.00000	3,944	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,116.00000	4,044	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,316.00000	4,244	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,866.00000	3,794	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,266.00000	4,194	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,366.00000	4,294	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,466.00000	4,394	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,566.00000	4,494	32.08	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 16/03/2009 Currency Future	19.25	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,666.00000	4,594	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,966.00000	3,894	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,366.00000	4,294	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,466.00000	4,394	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			4.00000	4	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,020.00000	2,947	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			3.00000	3	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,119.00000	3,047	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			3.00000	2	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,218.00000	3,146	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			2.00000	2	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,318.00000	3,246	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			2.00000	1	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,417.00000	3,345	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			11.00000	10	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,527.00000	2,454	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			8.00000	7	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,723.00000	2,651	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			6.00000	6	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,822.00000	2,749	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			20.00000	18	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,236.00000	2,162	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			17.00000	15	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,332.00000	2,259	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			14.00000	12	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,429.00000	2,356	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			11.00000	10	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,527.00000	2,454	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			4.00000	4	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,020.00000	2,947	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			44.00000	42	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,809.00000	1,735	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			18.00000	17	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,284.00000	2,211	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			17.00000	15	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,332.00000	2,259	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			111.00000	110	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,276.00000	1,204	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			96.00000	94	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,361.00000	1,288	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			31.00000	29	32.08	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 16/03/2009 Currency Future	16.55	Put		1,997.00000	1,923	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		248.00000	248	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		763.00000	691	30.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		60.00000	58	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,626.00000	1,552	32.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		316.00000	322	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		582.00000	516	29.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		573.00000	602	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		238.00000	196	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		519.00000	541	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		284.00000	235	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		970.00000	1,021	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		86.00000	65	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		890.00000	937	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		105.00000	81	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		739.00000	779	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		154.00000	123	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		1,140.00000	1,196	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		55.00000	40	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,054.00000	1,107	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		69.00000	51	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		890.00000	937	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		105.00000	81	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,184.00000	1,241	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		49.00000	35	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,096.00000	1,151	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		62.00000	45	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		1,012.00000	1,064	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		77.00000	58	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		930.00000	979	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		95.00000	73	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		775.00000	818	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		141.00000	111	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		703.00000	742	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		168.00000	136	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		519.00000	541	26.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		284.00000	235	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.88950	14.82110		27.99	148,895.00	10	409.00
£ / R On 12/06/2009 Currency Future	14.80	Call		922.00000	942	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put		900.00000	852	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call		962.00000	982	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		841.00000	793	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		902.00000	922	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		931.00000	882	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		865.00000	884	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.95	Put			994.00000	944	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			981.00000	1,002	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			810.00000	763	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			941.00000	962	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			870.00000	822	27.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,021.00000	1,044	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			750.00000	705	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,001.00000	1,023	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			780.00000	733	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			829.00000	847	28.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,058.00000	1,007	28.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			883.00000	903	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			962.00000	913	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			847.00000	865	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,026.00000	975	28.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,001.00000	1,023	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			780.00000	733	27.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,042.00000	1,066	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			721.00000	676	26.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,109.00000	1,140	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			638.00000	601	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,064.00000	1,089	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			693.00000	649	26.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			812.00000	829	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,091.00000	1,040	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			733.00000	747	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,262.00000	1,208	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			796.00000	812	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,125.00000	1,073	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			733.00000	747	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,262.00000	1,208	29.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			829.00000	847	28.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,058.00000	1,007	28.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			700.00000	717	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,329.00000	1,278	29.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			764.00000	779	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,193.00000	1,140	28.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,220.00000	1,259	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			549.00000	519	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,191.00000	1,228	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			570.00000	539	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,251.00000	1,289	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			529.00000	500	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			902.00000	922	27.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			931.00000	882	27.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.20	Call			779.00000	795	28.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,158.00000	1,106	28.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			664.00000	685	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,393.00000	1,345	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			549.00000	566	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,628.00000	1,577	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			477.00000	492	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,806.00000	1,753	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			564.00000	582	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,593.00000	1,543	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			629.00000	649	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,458.00000	1,410	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			612.00000	632	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,491.00000	1,442	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			646.00000	667	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,425.00000	1,377	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			596.00000	615	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,525.00000	1,475	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			646.00000	667	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,425.00000	1,377	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			425.00000	439	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,954.00000	1,899	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			519.00000	536	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,698.00000	1,646	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			491.00000	507	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,770.00000	1,717	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			389.00000	402	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,068.00000	2,013	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			463.00000	479	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,842.00000	1,789	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			413.00000	426	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,992.00000	1,937	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			367.00000	379	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,146.00000	2,090	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			346.00000	357	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,225.00000	2,168	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			335.00000	346	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,264.00000	2,207	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			401.00000	414	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,030.00000	1,975	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			450.00000	465	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,879.00000	1,826	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			325.00000	336	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,304.00000	2,247	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			262.00000	271	29.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Put			2,591.00000	2,531	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			279.00000	288	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,508.00000	2,449	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			210.00000	217	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,889.00000	2,827	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			173.00000	178	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,152.00000	3,089	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			115.00000	119	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,694.00000	3,629	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			75.00000	78	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,254.00000	4,188	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			68.00000	70	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,397.00000	4,330	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			87.00000	90	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,066.00000	4,000	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			119.00000	123	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,648.00000	3,583	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			128.00000	132	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,556.00000	3,492	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			90.00000	93	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,019.00000	3,954	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			246.00000	254	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,675.00000	2,615	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			438.00000	452	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,916.00000	1,862	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			580.00000	598	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,559.00000	1,509	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			883.00000	903	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			962.00000	913	27.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			812.00000	829	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,091.00000	1,040	28.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			748.00000	763	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,227.00000	1,174	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			718.00000	732	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,297.00000	1,243	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			682.00000	703	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,360.00000	1,314	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			922.00000	942	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			900.00000	852	27.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			748.00000	763	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,227.00000	1,174	29.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			718.00000	732	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,297.00000	1,243	29.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			796.00000	812	28.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,125.00000	1,073	28.63	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 12/06/2009 Currency Future	15.55	Call			664.00000	685	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,393.00000	1,345	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			580.00000	598	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,559.00000	1,509	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			549.00000	566	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,628.00000	1,577	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			629.00000	649	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,458.00000	1,410	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			463.00000	479	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,842.00000	1,789	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			549.00000	566	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,628.00000	1,577	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			491.00000	507	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,770.00000	1,717	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			534.00000	551	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,663.00000	1,611	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			505.00000	521	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,734.00000	1,682	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			413.00000	426	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,992.00000	1,937	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			519.00000	536	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,698.00000	1,646	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			438.00000	452	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,916.00000	1,862	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			367.00000	379	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,146.00000	2,090	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			325.00000	336	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,304.00000	2,247	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			346.00000	357	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,225.00000	2,168	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			306.00000	316	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,385.00000	2,327	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			288.00000	297	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,467.00000	2,408	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			306.00000	316	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,385.00000	2,327	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			271.00000	280	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,549.00000	2,490	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			378.00000	390	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,107.00000	2,051	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			356.00000	368	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,185.00000	2,128	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			316.00000	326	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,345.00000	2,287	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			297.00000	307	29.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.95	Put			2,426.00000	2,367	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			477.00000	492	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,806.00000	1,753	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			425.00000	439	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,954.00000	1,899	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			316.00000	326	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,345.00000	2,287	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			231.00000	239	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,760.00000	2,699	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			217.00000	224	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,846.00000	2,784	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			203.00000	210	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,932.00000	2,870	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			190.00000	197	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,019.00000	2,957	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			111.00000	115	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,740.00000	3,675	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			104.00000	107	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,833.00000	3,768	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			97.00000	100	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,926.00000	3,860	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			84.00000	87	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,113.00000	4,047	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			78.00000	81	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,207.00000	4,141	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			73.00000	75	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,302.00000	4,236	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			167.00000	172	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,196.00000	3,133	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			156.00000	161	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,285.00000	3,222	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			146.00000	151	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,375.00000	3,311	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			137.00000	141	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,465.00000	3,402	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			156.00000	161	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,285.00000	3,222	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			137.00000	141	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,465.00000	3,402	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			111.00000	115	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,740.00000	3,675	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			97.00000	100	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,926.00000	3,860	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			107.00000	111	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,786.00000	3,721	29.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.60	Call			100.00000	103	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,879.00000	3,814	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			93.00000	96	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,972.00000	3,907	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			81.00000	84	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,160.00000	4,094	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			70.00000	72	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,349.00000	4,283	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			65.00000	67	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,444.00000	4,378	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			84.00000	87	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,113.00000	4,047	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			73.00000	75	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,302.00000	4,236	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			63.00000	65	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,492.00000	4,425	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			59.00000	60	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,587.00000	4,521	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			54.00000	56	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,683.00000	4,617	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			51.00000	52	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,779.00000	4,713	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			81.00000	84	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,160.00000	4,094	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			61.00000	63	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,540.00000	4,473	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			56.00000	58	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,635.00000	4,569	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			224.00000	231	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,803.00000	2,742	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			197.00000	203	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,976.00000	2,914	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			184.00000	190	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,063.00000	3,001	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			162.00000	167	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,240.00000	3,177	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			151.00000	156	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,330.00000	3,267	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			141.00000	146	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,420.00000	3,356	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			132.00000	136	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,511.00000	3,447	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			271.00000	280	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,549.00000	2,490	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			254.00000	263	29.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.20	Put			2,633.00000	2,573	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			239.00000	246	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,717.00000	2,657	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			224.00000	231	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,803.00000	2,742	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			162.00000	167	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,240.00000	3,177	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			356.00000	368	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,185.00000	2,128	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			262.00000	271	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,591.00000	2,531	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			279.00000	288	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,508.00000	2,449	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			231.00000	239	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,760.00000	2,699	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			203.00000	210	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,932.00000	2,870	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			401.00000	414	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,030.00000	1,975	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			564.00000	582	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,593.00000	1,543	29.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,086.00000	1,112	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			665.00000	623	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,021.00000	1,044	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			750.00000	705	26.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,344.00000	1,384	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			472.00000	445	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,281.00000	1,321	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			510.00000	481	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,162.00000	1,199	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			591.00000	559	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,474.00000	1,518	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			403.00000	378	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,408.00000	1,450	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			437.00000	411	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,281.00000	1,321	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			510.00000	481	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,508.00000	1,552	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			387.00000	362	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,441.00000	1,484	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			420.00000	394	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,375.00000	1,417	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			454.00000	428	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,312.00000	1,352	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			491.00000	463	26.49	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	14.30	Call			1,133.00000	1,169	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			612.00000	580	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,375.00000	1,417	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			454.00000	428	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,086.00000	1,112	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			665.00000	623	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,220.00000	1,259	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			549.00000	519	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			981.00000	1,002	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			810.00000	763	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.07830		15.02000		27.91	0.00	0	23.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,262.00000	1,282	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,242.00000	1,204	27.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,301.00000	1,322	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,181.00000	1,144	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,243.00000	1,263	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,273.00000	1,235	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,207.00000	1,226	28.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,337.00000	1,297	28.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,321.00000	1,342	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,151.00000	1,114	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,281.00000	1,302	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,211.00000	1,174	27.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,360.00000	1,382	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,090.00000	1,054	27.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,341.00000	1,363	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,121.00000	1,085	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,301.00000	1,322	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,181.00000	1,144	27.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,154.00000	1,172	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,434.00000	1,394	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,189.00000	1,207	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,369.00000	1,329	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,171.00000	1,190	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,401.00000	1,361	28.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,321.00000	1,342	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,151.00000	1,114	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,380.00000	1,401	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,060.00000	1,023	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,418.00000	1,440	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			998.00000	962	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,138.00000	1,155	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,468.00000	1,427	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,058.00000	1,074	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,638.00000	1,596	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
£ / R On 14/09/2009 Currency Future	15.45	Call			1,105.00000	1,122	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,535.00000	1,493	28.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,039.00000	1,058	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,669.00000	1,630	29.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,138.00000	1,155	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,468.00000	1,427	28.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,020.00000	1,043	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,700.00000	1,665	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,089.00000	1,105	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,569.00000	1,527	28.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,512.00000	1,548	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			892.00000	869	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,485.00000	1,520	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			915.00000	892	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,539.00000	1,575	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			869.00000	847	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,225.00000	1,244	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,305.00000	1,266	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			982.00000	1,006	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,762.00000	1,727	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,399.00000	1,420	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,029.00000	992	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,341.00000	1,363	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,121.00000	1,085	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,121.00000	1,138	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,501.00000	1,460	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,623.00000	1,661	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			803.00000	782	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,567.00000	1,603	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			847.00000	825	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,458.00000	1,493	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			938.00000	915	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,740.00000	1,779	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			720.00000	701	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,681.00000	1,719	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			761.00000	741	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,567.00000	1,603	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			847.00000	825	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,771.00000	1,810	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			701.00000	681	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,711.00000	1,749	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			741.00000	721	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,652.00000	1,690	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			782.00000	761	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,595.00000	1,632	26.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.25	Put			825.00000	804	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,438.00000	1,466	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			968.00000	938	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,154.00000	1,172	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,434.00000	1,394	28.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			946.00000	969	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,826.00000	1,790	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,121.00000	1,138	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,501.00000	1,460	28.57	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			982.00000	1,006	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,762.00000	1,727	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			946.00000	969	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,826.00000	1,790	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			911.00000	933	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,891.00000	1,855	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			877.00000	899	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			1,957.00000	1,920	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,243.00000	1,263	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,273.00000	1,235	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,073.00000	1,089	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,603.00000	1,561	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			1,001.00000	1,024	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,731.00000	1,696	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			1,073.00000	1,089	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,603.00000	1,561	28.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			964.00000	987	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			1,794.00000	1,759	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			929.00000	951	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			1,859.00000	1,823	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			894.00000	916	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			1,924.00000	1,887	29.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,512.00000	1,548	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			892.00000	869	26.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,225.00000	1,244	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,305.00000	1,266	28.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,058.00000	1,074	28.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,638.00000	1,596	28.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.86770		12.88300		27.21	0.00	0	5,894.00
€ / R On 16/03/2009 Currency Future	12.90	Call			346.00000	324	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			363.00000	356	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			387.00000	369	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			304.00000	301	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			327.00000	305	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			394.00000	387	27.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.00	Call			310.00000	287	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			427.00000	419	28.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			293.00000	270	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			460.00000	453	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			443.00000	422	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			260.00000	255	27.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			503.00000	481	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			220.00000	213	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			236.00000	213	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			603.00000	595	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			249.00000	226	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			566.00000	558	29.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			223.00000	201	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			640.00000	633	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			191.00000	169	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			758.00000	751	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			201.00000	179	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			718.00000	711	30.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			172.00000	150	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			839.00000	833	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			153.00000	134	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			920.00000	917	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			212.00000	189	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			679.00000	672	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			181.00000	159	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			798.00000	792	31.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			293.00000	270	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			460.00000	453	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			223.00000	201	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			640.00000	633	30.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			133.00000	120	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,000.00000	1,002	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			124.00000	113	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,041.00000	1,045	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			116.00000	106	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,083.00000	1,088	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			52.00000	56	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,569.00000	1,588	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			51.00000	53	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,618.00000	1,635	36.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			75.00000	74	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,342.00000	1,357	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			108.00000	100	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,125.00000	1,132	33.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			164.00000	142	32.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.60	Put		881.00000	874	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		164.00000	142	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		881.00000	874	32.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		277.00000	255	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		494.00000	487	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		153.00000	134	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		920.00000	917	32.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		75.00000	74	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		1,342.00000	1,357	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call		48.00000	48	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put		1,715.00000	1,731	37.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call		41.00000	40	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put		2,058.00000	2,072	40.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call		87.00000	84	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put		1,254.00000	1,266	34.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call		94.00000	89	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put		1,211.00000	1,221	34.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call		786.00000	760	26.88	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put		103.00000	93	26.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		366.00000	344	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		333.00000	326	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		568.00000	544	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		185.00000	176	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		866.00000	840	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		83.00000	73	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		866.00000	840	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		83.00000	73	26.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		908.00000	886	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		75.00000	68	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		826.00000	800	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		93.00000	82	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		673.00000	647	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		140.00000	130	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		710.00000	684	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		127.00000	116	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		602.00000	577	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		169.00000	160	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,042.00000	1,024	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		59.00000	57	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		747.00000	722	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		114.00000	104	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		950.00000	932	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		67.00000	64	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		1,419.00000	1,404	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		36.00000	36	33.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.60	Call			1,324.00000	1,308	32.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			41.00000	40	32.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,229.00000	1,212	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			46.00000	45	31.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,135.00000	1,118	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			52.00000	50	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			710.00000	684	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			127.00000	116	26.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,371.00000	1,356	32.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			38.00000	38	32.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,276.00000	1,260	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			43.00000	42	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,182.00000	1,165	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			49.00000	47	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,088.00000	1,071	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			55.00000	53	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			995.00000	978	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			62.00000	60	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			908.00000	886	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			75.00000	68	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,135.00000	1,118	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			52.00000	50	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			637.00000	612	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			154.00000	144	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			826.00000	800	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			93.00000	82	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			535.00000	512	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			202.00000	194	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			472.00000	451	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			239.00000	233	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			535.00000	512	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			202.00000	194	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			472.00000	451	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			239.00000	233	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			414.00000	395	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			281.00000	277	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,276.00000	1,260	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			43.00000	42	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,088.00000	1,071	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			55.00000	53	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			673.00000	647	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			140.00000	130	26.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			503.00000	481	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			220.00000	213	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			116.00000	106	33.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Put			1,083.00000	1,088	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			81.00000	79	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,298.00000	1,311	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			387.00000	369	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			304.00000	301	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			143.00000	127	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			960.00000	959	32.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			61.00000	62	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,478.00000	1,495	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			172.00000	150	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			839.00000	833	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,467.00000	1,452	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			34.00000	34	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			39.00000	38	41.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,156.00000	2,171	41.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			26.00000	24	45.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,743.00000	2,756	45.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			14.00000	11	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,331.00000	3,344	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	4	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,923.00000	3,937	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			366.00000	344	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			333.00000	326	27.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			46.00000	46	38.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,813.00000	1,828	38.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			35.00000	34	44.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,402.00000	2,417	44.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			21.00000	18	45.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,988.00000	3,000	45.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			10.00000	8	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,577.00000	3,590	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			24.00000	21	45.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,841.00000	2,853	45.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			9.00000	7	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,626.00000	3,639	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			3.00000	2	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,420.00000	4,434	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,218.00000	5,233	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,564.00000	1,548	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			31.00000	31	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			32.00000	32	44.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,499.00000	2,514	44.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			15.00000	12	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,282.00000	3,294	46.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.95	Call			5.00000	4	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,072.00000	4,086	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			1.00000	1	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,868.00000	4,883	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,951.00000	1,935	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			18.00000	17	38.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			40.00000	39	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,107.00000	2,121	41.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			23.00000	20	45.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,890.00000	2,902	45.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			8.00000	7	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,675.00000	3,689	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			3.00000	2	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,470.00000	4,484	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,294.00000	2,278	40.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			11.00000	10	40.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,515.00000	1,500	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			32.00000	32	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			47.00000	47	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,764.00000	1,779	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			31.00000	30	44.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,548.00000	2,562	44.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			4.00000	3	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,121.00000	4,136	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,736.00000	2,719	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			3.00000	1	37.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,984.00000	2,968	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			1.00000	0	35.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,196.00000	2,180	40.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			13.00000	12	40.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			45.00000	44	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,862.00000	1,877	38.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			28.00000	27	45.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,645.00000	2,659	45.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			12.00000	10	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,429.00000	3,442	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,083.00000	3,068	34.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	34.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,294.00000	2,278	40.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			11.00000	10	40.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			47.00000	47	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,764.00000	1,779	37.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,033.00000	3,018	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,245.00000	2,229	40.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.65	Put			12.00000	11	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			29.00000	28	45.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,596.00000	2,611	45.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			13.00000	10	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,380.00000	3,393	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,183.00000	3,168	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,393.00000	2,377	41.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			10.00000	9	41.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,612.00000	1,597	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			29.00000	29	35.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			49.00000	50	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,666.00000	1,682	36.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			34.00000	34	44.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,451.00000	2,466	44.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			16.00000	13	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,233.00000	3,245	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,785.00000	2,769	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			2.00000	1	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,000.00000	1,984	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			17.00000	16	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			81.00000	79	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,298.00000	1,311	34.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,686.00000	2,670	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			3.00000	2	38.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,903.00000	1,886	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			20.00000	19	37.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			70.00000	70	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,387.00000	1,402	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			22.00000	19	45.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,939.00000	2,951	45.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	6	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,725.00000	3,738	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,588.00000	2,571	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			5.00000	3	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,806.00000	1,789	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			23.00000	22	37.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			61.00000	62	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,478.00000	1,495	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			38.00000	37	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,255.00000	2,269	42.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			20.00000	17	45.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,037.00000	3,049	45.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			7.00000	5	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,824.00000	3,838	46.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Call			2,884.00000	2,868	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			1.00000	1	36.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,098.00000	2,082	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			15.00000	14	39.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			637.00000	612	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			154.00000	144	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			43.00000	42	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,960.00000	1,974	39.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			11.00000	8	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,528.00000	3,541	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,540.00000	2,522	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			7.00000	4	40.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,757.00000	1,741	36.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			24.00000	23	36.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			56.00000	59	36.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,523.00000	1,541	36.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			37.00000	36	43.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,304.00000	2,318	43.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			19.00000	16	46.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,086.00000	3,098	46.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			6.00000	5	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,873.00000	3,887	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,442.00000	2,425	41.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			9.00000	7	41.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,661.00000	1,645	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			28.00000	27	36.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			17.00000	14	46.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,184.00000	3,196	46.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	4	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,972.00000	3,986	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,491.00000	2,473	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			8.00000	6	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,709.00000	1,693	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			26.00000	25	36.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			37.00000	35	43.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,354.00000	2,367	43.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			19.00000	15	46.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,136.00000	3,147	46.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,785.00000	2,769	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			2.00000	1	37.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,834.00000	2,818	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			1.00000	1	36.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,049.00000	2,033	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			16.00000	15	39.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			42.00000	41	40.37	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	14.85	Put			2,009.00000	2,023	40.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			25.00000	22	45.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,792.00000	2,805	45.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,637.00000	2,620	38.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			4.00000	3	38.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,854.00000	1,838	37.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			21.00000	20	37.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			65.00000	66	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,432.00000	1,448	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			39.00000	37	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,206.00000	2,220	42.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			21.00000	18	45.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,988.00000	3,000	45.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			7.00000	6	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,774.00000	3,788	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			4.00000	3	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,221.00000	4,235	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,000.00000	1,984	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			17.00000	16	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	4	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,972.00000	3,986	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			2.00000	1	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,769.00000	4,783	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			2.00000	1	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,719.00000	4,734	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,245.00000	2,229	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			12.00000	11	40.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,467.00000	1,452	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			34.00000	34	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			29.00000	28	45.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,596.00000	2,611	45.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			4.00000	3	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,171.00000	4,185	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,343.00000	2,327	41.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			10.00000	10	41.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,564.00000	1,548	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			31.00000	31	35.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			32.00000	32	44.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,499.00000	2,514	44.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			15.00000	12	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,282.00000	3,294	46.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,383.00000	3,368	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,588.00000	2,571	39.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			5.00000	3	39.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Call			1,042.00000	1,024	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			59.00000	57	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			20.00000	17	45.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,037.00000	3,049	45.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,483.00000	3,468	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,283.00000	3,268	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	32.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,491.00000	2,473	40.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			8.00000	6	40.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.07410		13.09350		27.24	18,303,740.00	1,400	2,900.00
€ / R On 12/06/2009 Currency Future	13.10	Call			782.00000	768	27.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			789.00000	794	27.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			821.00000	807	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			728.00000	733	27.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			763.00000	749	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			820.00000	825	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			728.00000	714	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			884.00000	890	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			763.00000	749	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			820.00000	825	27.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			745.00000	731	27.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			852.00000	857	27.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			860.00000	846	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			666.00000	672	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			900.00000	886	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			607.00000	612	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			880.00000	866	26.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			636.00000	642	26.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			638.00000	635	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,044.00000	1,060	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			658.00000	650	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,014.00000	1,025	28.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			581.00000	578	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,138.00000	1,154	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			563.00000	560	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,170.00000	1,186	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			581.00000	578	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,138.00000	1,154	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			528.00000	526	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,235.00000	1,252	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			495.00000	493	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,302.00000	1,319	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			600.00000	597	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,106.00000	1,123	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Call			563.00000	560	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,170.00000	1,186	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			711.00000	697	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			917.00000	923	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			840.00000	826	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			697.00000	702	26.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			618.00000	615	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,075.00000	1,091	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			479.00000	477	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,336.00000	1,353	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			464.00000	462	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,370.00000	1,388	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			434.00000	433	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,441.00000	1,458	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			297.00000	296	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,853.00000	1,872	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			286.00000	286	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,893.00000	1,912	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			366.00000	365	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,623.00000	1,641	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			420.00000	418	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,476.00000	1,494	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			512.00000	509	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,268.00000	1,285	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			600.00000	597	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,106.00000	1,123	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			618.00000	615	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,075.00000	1,091	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			711.00000	697	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			917.00000	923	28.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			694.00000	681	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			951.00000	957	28.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			678.00000	665	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			984.00000	991	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			528.00000	526	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,235.00000	1,252	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			678.00000	665	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			984.00000	991	28.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			434.00000	433	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,441.00000	1,458	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			330.00000	329	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,736.00000	1,755	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			248.00000	247	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,054.00000	2,073	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			198.00000	198	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.20	Put			2,304.00000	2,324	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			379.00000	378	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,586.00000	1,604	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			406.00000	405	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,512.00000	1,530	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			860.00000	846	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			666.00000	672	26.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			922.00000	907	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			579.00000	583	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,176.00000	1,168	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			382.00000	394	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,144.00000	1,136	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			400.00000	412	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,208.00000	1,200	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			365.00000	376	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,144.00000	1,136	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			400.00000	412	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,021.00000	1,015	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			477.00000	491	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,051.00000	1,044	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			457.00000	470	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			968.00000	957	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			524.00000	533	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,344.00000	1,335	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			300.00000	311	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,081.00000	1,074	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			438.00000	450	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,241.00000	1,233	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			348.00000	359	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,309.00000	1,301	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			316.00000	326	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,275.00000	1,267	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			332.00000	343	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,601.00000	1,590	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			207.00000	216	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,525.00000	1,515	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			232.00000	241	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,451.00000	1,441	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			258.00000	267	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,379.00000	1,370	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			286.00000	296	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,112.00000	1,105	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			419.00000	431	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,563.00000	1,552	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			219.00000	228	25.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Call			1,488.00000	1,478	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			244.00000	254	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,415.00000	1,405	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			271.00000	281	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,021.00000	1,015	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			477.00000	491	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,309.00000	1,301	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			316.00000	326	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			992.00000	986	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			498.00000	512	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			944.00000	929	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			551.00000	555	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,344.00000	1,335	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			300.00000	311	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,275.00000	1,267	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			332.00000	343	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,640.00000	1,628	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			196.00000	204	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,488.00000	1,478	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			244.00000	254	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			968.00000	957	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			524.00000	533	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			801.00000	787	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			758.00000	763	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			880.00000	866	26.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			636.00000	642	26.50	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			992.00000	986	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			498.00000	512	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,176.00000	1,168	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			382.00000	394	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,112.00000	1,105	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			419.00000	431	25.90	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			900.00000	886	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			607.00000	612	26.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			801.00000	787	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			758.00000	763	27.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			545.00000	543	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,202.00000	1,219	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			495.00000	493	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,302.00000	1,319	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			392.00000	391	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,549.00000	1,567	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			342.00000	341	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,698.00000	1,717	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			319.00000	318	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.55	Put			1,775.00000	1,794	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			276.00000	276	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,933.00000	1,952	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			257.00000	257	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,013.00000	2,032	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			239.00000	238	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,095.00000	2,114	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			221.00000	221	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,178.00000	2,197	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			354.00000	353	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,660.00000	1,679	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			307.00000	307	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,814.00000	1,833	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			379.00000	378	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,586.00000	1,604	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			354.00000	353	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,660.00000	1,679	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			307.00000	307	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,814.00000	1,833	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			266.00000	266	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,973.00000	1,992	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			230.00000	230	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,136.00000	2,156	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			213.00000	213	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,220.00000	2,239	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			183.00000	183	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,390.00000	2,409	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			170.00000	170	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,476.00000	2,496	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			157.00000	157	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,563.00000	2,583	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			145.00000	145	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,652.00000	2,671	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			266.00000	266	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,973.00000	1,992	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			248.00000	247	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,054.00000	2,073	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			183.00000	183	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,390.00000	2,409	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			449.00000	447	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,405.00000	1,423	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			782.00000	768	27.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			789.00000	794	27.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			449.00000	447	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,405.00000	1,423	28.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.15	Call			420.00000	418	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,476.00000	1,494	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			406.00000	405	28.69	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,512.00000	1,530	28.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.24840		13.27370		27.02	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,059.00000	1,044	27.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,085.00000	1,096	27.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,096.00000	1,081	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,023.00000	1,033	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1,041.00000	1,026	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,117.00000	1,128	27.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,023.00000	1,009	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,149.00000	1,160	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,059.00000	1,044	27.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,085.00000	1,096	27.14	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,023.00000	1,009	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,149.00000	1,160	27.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,155.00000	1,140	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			931.00000	942	26.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,174.00000	1,159	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			901.00000	911	26.42	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,006.00000	992	27.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,182.00000	1,193	27.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			916.00000	907	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,342.00000	1,359	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			896.00000	887	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,372.00000	1,389	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			936.00000	927	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,312.00000	1,329	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			838.00000	831	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,465.00000	1,482	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			838.00000	831	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,465.00000	1,482	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			820.00000	812	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,496.00000	1,514	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			857.00000	849	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,434.00000	1,451	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			802.00000	794	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,528.00000	1,546	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			767.00000	759	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,593.00000	1,611	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			876.00000	868	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,403.00000	1,420	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			989.00000	975	27.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,215.00000	1,227	27.60	0.00	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	13.10	Call			1,136.00000	1,120	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			962.00000	972	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			733.00000	726	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,659.00000	1,677	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			540.00000	535	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,116.00000	2,137	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			876.00000	868	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,403.00000	1,420	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			767.00000	759	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,593.00000	1,611	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			700.00000	693	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,726.00000	1,745	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			668.00000	662	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,794.00000	1,813	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			638.00000	632	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,864.00000	1,883	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			608.00000	603	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,935.00000	1,954	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			956.00000	943	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,282.00000	1,294	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			700.00000	693	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,726.00000	1,745	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			668.00000	662	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,794.00000	1,813	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,306.00000	1,297	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			732.00000	748	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,252.00000	1,243	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			778.00000	794	25.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,212.00000	1,197	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			838.00000	849	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			956.00000	943	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,282.00000	1,294	27.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			972.00000	959	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,249.00000	1,260	27.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			784.00000	777	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,560.00000	1,578	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			749.00000	742	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,626.00000	1,644	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			716.00000	709	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,692.00000	1,711	27.95	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,136.00000	1,120	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			962.00000	972	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,212.00000	1,197	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			838.00000	849	26.10	0.00	0	0.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
AL13 On 07/05/2009 Index Future		242.97000	242.60500		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future		296.50300	294.25200		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future		304.22600	301.91700		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future		307.27600	305.03700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		126.51100	125.91700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		129.80600	129.19800		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		132.56700	131.94400		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		298.33950	296.14100		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi		306.10950	303.85600		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		312.62200	310.31550		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		337.31400	338.99600		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		345.80200	347.51900		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		350.53400	356.04100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		8.78200	8.87800		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.68900	8.80500		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.09200	8.20100		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.45300	8.58500		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.73900	8.84300		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.58400	8.68400		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.52600	8.62500		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		7.63400	7.66500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		6.60900	6.74700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.69400	6.89700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.28400	7.44600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.33800	7.51600		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
JN05 On 07/05/2009 jNote			8.05700		8.20200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.12900		8.27900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.35000		8.45200		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.37000		8.47600		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09100		11.09100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64800		10.64400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.24400		10.22600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.50600		10.49400		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.97600		9.97700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			286.51400		284.06100		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			293.97600		291.46200		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			300.23000		297.65700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.20300		6.30200		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,757.00000	3,886	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.70000		5.82600		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,057.00000	4,189	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			10.00000	8	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,304.00000	4,436	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	5	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.12900		5.29800		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,097.00000	1,209	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			120.00000	94	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.77200		7.91700		12.40	0.00	0	10,204.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,402.00000	1,624	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,313.00000	4,698	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			470.00000	558	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,967.00000	8,217	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,912.00000	7,556	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			878.00000	684	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.72200		7.87600		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,188.00000	9,812	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,841.00000	1,604	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.73600		7.90000		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,413.00000	4,796	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,576.00000	6,078	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.76600		7.93900		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,969.00000	6,397	12.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 04/02/2010 Bond Future	7.75	Put			6,943.00000	6,480	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.13500		8.25700		26.15	12,349,080.94	98	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,763.00000	5,253	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,532.00000	6,719	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,427.00000	11,276	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,925.00000	2,471	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			685.00000	772	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,647.00000	20,431	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.09600		8.22100		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,476.00000	5,939	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,459.00000	12,592	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,739.00000	14,563	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,913.00000	5,406	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.09600		8.22500		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,374.00000	8,919	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,333.00000	15,516	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,883.00000	16,715	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,156.00000	7,627	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.10800		8.24100		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,437.00000	14,164	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,344.00000	12,680	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.24000		9.31500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,200.00000	1,195	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			698.00000	670	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.71400		7.85900		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,607.00000	7,159	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			473.00000	359	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.60800		7.76100		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,622.00000	8,131	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,274.00000	1,103	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.57800		7.74200		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,820.00000	4,143	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,859.00000	4,479	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.57300		7.74700		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,421.00000	4,758	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,437.00000	5,060	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.19500		8.31800		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,598.00000	6,065	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,665.00000	1,401	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.13500		8.26300		17.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/08/2009 Bond Future	9.25	Call			8,250.00000	8,736	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,714.00000	2,452	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.13800		8.27300		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,254.00000	4,547	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,774.00000	8,296	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.16200		8.30300		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			7,120.00000	7,506	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,693.00000	7,293	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.22300		8.35600		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,977.00000	5,463	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,490.00000	2,116	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,974.00000	2,219	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			5,968.00000	5,354	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,936.00000	6,481	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,912.00000	1,599	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.17300		8.31100		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,814.00000	9,384	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,092.00000	2,783	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.17600		8.32000		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,623.00000	4,965	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,898.00000	9,340	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.19600		8.34600		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,445.00000	7,899	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,340.00000	7,874	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.61800		7.76400		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			5,110.00000	5,557	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			501.00000	387	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.49200		7.64800		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,950.00000	2,156	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,372.00000	4,001	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,670.00000	7,110	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			977.00000	841	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.44700		7.61400		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,366.00000	3,647	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,768.00000	3,460	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.42800		7.60700		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,892.00000	4,185	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,250.00000	3,944	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.26000		8.40400		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,968.00000	6,565	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,149.00000	1,790	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 06/08/2009 Bond Future			8.21700		8.36500		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,975.00000	9,598	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,433.00000	3,084	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.21900		8.37300		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,737.00000	5,116	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,574.00000	9,956	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.23800		8.39700		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,804.00000	8,310	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,738.00000	8,233	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.27600		8.42100		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,077.00000	5,629	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,878.00000	2,437	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.25600		8.40700		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,108.00000	9,759	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,667.00000	3,294	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.29400		8.44900		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,389.00000	5,814	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,187.00000	9,577	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.38300		8.54000		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,755.00000	9,286	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			9,015.00000	8,519	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.94200		8.06300		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,857.00000	10,651	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,966.00000	1,639	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.90700		8.03100		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,419.00000	12,135	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,220.00000	4,782	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.90400		8.03000		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			7,025.00000	7,498	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,730.00000	14,032	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,144.00000	6,572	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,566.00000	15,822	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.90900		8.03800		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,791.00000	10,352	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,967.00000	14,332	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,556.00000	21,434	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,388.00000	5,071	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			294.54800		292.37400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			302.22000		299.99100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			308.64900		306.36830		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
ZAAD On 16/03/2009 Currency Future			6.49370	6.53980		26.73	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		171.00000	144	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		181.00000	201	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		171.00000	144	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		181.00000	201	27.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		136.00000	113	28.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		247.00000	270	28.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		153.00000	128	28.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		213.00000	234	28.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		192.00000	163	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		152.00000	169	26.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		153.00000	128	28.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		213.00000	234	28.10	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		122.00000	101	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		282.00000	307	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		109.00000	90	30.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		320.00000	346	30.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		136.00000	113	28.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		247.00000	270	28.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		122.00000	101	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		282.00000	307	29.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		88.00000	71	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		398.00000	428	31.53	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		98.00000	80	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		358.00000	386	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		71.00000	56	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		481.00000	512	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		79.00000	63	32.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		439.00000	469	32.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		71.00000	56	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		481.00000	512	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		98.00000	80	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		358.00000	386	30.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		61.00000	47	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		521.00000	553	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		52.00000	40	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		563.00000	596	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		79.00000	63	32.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		439.00000	469	32.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		6.00000	4	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,116.00000	1,160	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		3.00000	2	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,263.00000	1,308	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		11.00000	7	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		971.00000	1,013	32.56	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	7.30	Call			22.00000	16	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			783.00000	822	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			38.00000	28	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			648.00000	684	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			45.00000	33	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			605.00000	640	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			215.00000	184	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			125.00000	140	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			272.00000	235	24.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			82.00000	92	24.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			340.00000	300	24.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			50.00000	56	24.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			305.00000	266	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			65.00000	73	24.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			242.00000	208	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			102.00000	115	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			215.00000	184	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			125.00000	140	26.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			52.00000	40	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			563.00000	596	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			381.00000	338	24.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			41.00000	45	24.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			242.00000	208	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			102.00000	115	25.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			38.00000	28	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			648.00000	684	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			32.00000	23	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			692.00000	729	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			22.00000	16	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			783.00000	822	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			15.00000	11	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			876.00000	917	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			27.00000	19	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			737.00000	775	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			19.00000	13	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			829.00000	869	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			466.00000	420	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			26.00000	27	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			381.00000	338	24.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			41.00000	45	24.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			648.00000	601	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			8.00000	8	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			554.00000	508	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			15.00000	15	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			601.00000	554	24.30	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	5.95	Put		11.00000	11	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call		509.00000	464	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put		20.00000	20	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		423.00000	378	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		33.00000	35	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call		423.00000	378	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put		33.00000	35	24.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		32.00000	23	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		692.00000	729	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		15.00000	11	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		876.00000	917	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call		13.00000	9	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put		923.00000	965	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call		9.00000	6	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put		1,019.00000	1,062	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call		7.00000	4	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put		1,067.00000	1,111	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call		5.00000	3	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put		1,165.00000	1,209	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		2.00000	1	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,362.00000	1,407	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call		2.00000	1	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put		1,362.00000	1,407	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call		1.00000	1	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put		1,461.00000	1,507	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call		1.00000	0	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,561.00000	1,607	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		0.00000	0	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,661.00000	1,707	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		4.00000	2	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,214.00000	1,259	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		2.00000	1	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,313.00000	1,358	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		2.00000	1	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,412.00000	1,457	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		1.00000	1	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,511.00000	1,557	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		45.00000	33	32.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		605.00000	640	32.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.56800	6.61630		26.13	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		389.00000	364	26.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		373.00000	396	26.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		370.00000	346	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		404.00000	428	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		336.00000	313	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.75	Put			470.00000	495	27.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			370.00000	346	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			404.00000	428	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			353.00000	329	27.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			436.00000	461	27.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			320.00000	299	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			504.00000	531	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			305.00000	285	28.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			539.00000	567	28.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			279.00000	260	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			612.00000	642	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			279.00000	260	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			612.00000	642	28.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			292.00000	272	28.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			575.00000	604	28.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			305.00000	285	28.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			539.00000	567	28.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			250.00000	233	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			684.00000	715	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			266.00000	248	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			650.00000	680	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			292.00000	272	28.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			575.00000	604	28.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			320.00000	299	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			504.00000	531	27.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			353.00000	329	27.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			436.00000	461	27.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			235.00000	218	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			718.00000	750	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			220.00000	204	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			754.00000	786	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			250.00000	233	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			684.00000	715	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			220.00000	204	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			754.00000	786	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			89.00000	81	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,272.00000	1,313	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			76.00000	70	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,360.00000	1,402	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			119.00000	109	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,103.00000	1,141	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			158.00000	145	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			941.00000	977	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			193.00000	179	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			827.00000	861	29.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Call			206.00000	191	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			790.00000	823	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			408.00000	382	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			342.00000	364	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			450.00000	422	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			284.00000	304	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			473.00000	443	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			256.00000	275	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			473.00000	443	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			256.00000	275	24.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			428.00000	402	25.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			312.00000	334	25.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			524.00000	491	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			207.00000	223	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			206.00000	191	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			790.00000	823	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			180.00000	167	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			864.00000	899	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			158.00000	145	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			941.00000	977	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			137.00000	126	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,021.00000	1,058	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			169.00000	156	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			902.00000	938	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			147.00000	135	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			981.00000	1,017	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			582.00000	547	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			166.00000	179	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			724.00000	685	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			108.00000	117	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			651.00000	614	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			135.00000	146	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			582.00000	547	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			166.00000	179	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			524.00000	491	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			207.00000	223	24.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			687.00000	649	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			121.00000	131	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			616.00000	579	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			150.00000	161	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			552.00000	518	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			186.00000	200	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			497.00000	467	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			231.00000	249	24.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			616.00000	579	23.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Put			150.00000	161	23.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			128.00000	117	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,061.00000	1,099	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			111.00000	101	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,144.00000	1,183	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			180.00000	167	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			864.00000	899	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			103.00000	94	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,187.00000	1,226	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			103.00000	94	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,187.00000	1,226	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			89.00000	81	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,272.00000	1,313	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			76.00000	70	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,360.00000	1,402	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			65.00000	60	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,449.00000	1,492	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			56.00000	51	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,540.00000	1,583	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			48.00000	43	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,631.00000	1,675	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			41.00000	37	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,724.00000	1,769	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			48.00000	43	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,631.00000	1,675	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			128.00000	117	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,061.00000	1,099	29.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			450.00000	422	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			284.00000	304	25.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			408.00000	382	26.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			342.00000	364	26.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.62870		6.68100		26.31	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			521.00000	495	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			540.00000	566	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			521.00000	495	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			540.00000	566	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			486.00000	462	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			605.00000	633	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			539.00000	513	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			508.00000	534	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			503.00000	478	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			572.00000	599	27.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			470.00000	446	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			639.00000	668	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			454.00000	432	27.72	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	6.90	Put			673.00000	703	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			439.00000	417	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			708.00000	739	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			411.00000	391	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			780.00000	812	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			425.00000	404	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			744.00000	775	28.20	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			439.00000	417	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			708.00000	739	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			411.00000	391	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			780.00000	812	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			377.00000	358	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			846.00000	879	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			394.00000	374	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			813.00000	845	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			394.00000	374	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			813.00000	845	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			597.00000	570	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			416.00000	441	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			558.00000	531	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			477.00000	503	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			360.00000	342	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			879.00000	913	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			329.00000	312	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			948.00000	983	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			617.00000	589	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			386.00000	410	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			578.00000	551	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			447.00000	472	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			539.00000	513	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			508.00000	534	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			377.00000	358	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			846.00000	879	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			344.00000	327	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			913.00000	948	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			661.00000	630	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			330.00000	352	24.81	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			617.00000	589	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			386.00000	410	25.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			486.00000	462	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			605.00000	633	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			329.00000	312	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			948.00000	983	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			300.00000	284	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,019.00000	1,056	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.90	Call		454.00000	432	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		673.00000	703	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		360.00000	342	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		879.00000	913	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		300.00000	284	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,019.00000	1,056	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		274.00000	259	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,093.00000	1,130	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		315.00000	298	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		984.00000	1,019	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		287.00000	271	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,056.00000	1,093	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		261.00000	247	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,130.00000	1,168	28.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		685.00000	653	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		304.00000	325	24.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		638.00000	609	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		357.00000	381	25.14	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		710.00000	677	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		279.00000	299	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		578.00000	551	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		447.00000	472	26.08	0.00	0	0.00

Total for Derivatives:							164,817,363.64	14,735	427,577.00
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Grand Total:							164,817,363.64	14,735	427,577.00
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