

# Daily MTM Report

Daily summary for 25/02/2009

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>									
CGR3 On 23/04/2009 Bond			16.76700	16.93300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.63500	6.58000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.81000	7.80000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.19500	8.17000			0.00	0	0.00
R196 On 28/02/2009 Bond			9.25000	10.06900			0.00	0	0.00
R201 On 21/12/2014 Bond			7.78500	7.78500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.26000	8.24500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.28000	8.27000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.68500	7.69500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.32500	8.28500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.36200	8.29700			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond			8.00500	7.97000			0.00	0	0.00
<b>Total for j-Bonds:</b>							<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.00900	10.02170		28.69	81,863,611.00	8,179	172,199.00
\$ / R On 16/03/2009 Currency Future	10.00	Call		278.00000	257	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put		256.00000	248	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		258.00000	238	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		286.00000	279	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		206.00000	188	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		384.00000	379	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		177.00000	161	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		456.00000	452	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		165.00000	149	31.06	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		493.00000	490	31.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		239.00000	220	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		318.00000	311	28.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		222.00000	203	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		350.00000	344	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		113.00000	101	33.23	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		691.00000	692	33.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		300.00000	279	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		228.00000	220	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		416.00000	395	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		144.00000	136	27.11	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		485.00000	464	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		113.00000	105	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		384.00000	362	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		162.00000	153	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		239.00000	220	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		318.00000	311	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		191.00000	174	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		419.00000	415	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		153.00000	138	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		532.00000	529	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		258.00000	238	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		286.00000	279	28.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call		4.00000	4	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put		2,283.00000	2,295	40.13	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	9.85	Call			353.00000	331	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			181.00000	172	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			206.00000	188	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			384.00000	379	29.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			143.00000	128	32.00	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			571.00000	569	32.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			177.00000	161	30.59	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			456.00000	452	30.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			133.00000	119	32.46	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			611.00000	610	32.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			70.00000	64	35.53	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			948.00000	955	35.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			51.00000	48	37.06	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,129.00000	1,139	37.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			222.00000	203	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			350.00000	344	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			165.00000	149	31.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			493.00000	490	31.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			60.00000	55	36.30	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,038.00000	1,046	36.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			324.00000	302	26.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			202.00000	193	26.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			353.00000	331	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			181.00000	172	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			521.00000	501	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			99.00000	92	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			597.00000	579	27.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			76.00000	70	27.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			559.00000	539	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			87.00000	80	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			521.00000	501	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			99.00000	92	27.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			153.00000	138	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			532.00000	529	31.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			113.00000	101	33.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			691.00000	692	33.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			123.00000	110	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			651.00000	651	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			96.00000	87	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			775.00000	778	34.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			76.00000	69	35.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			904.00000	910	35.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			65.00000	59	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			993.00000	1,000	35.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			104.00000	94	33.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			733.00000	735	33.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			89.00000	80	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			817.00000	821	34.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			32.00000	32	39.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,411.00000	1,423	39.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			30.00000	30	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,458.00000	1,471	39.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			22.00000	22	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,601.00000	1,613	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,122.00000	2,109	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			763.00000	746	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			41.00000	37	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			450.00000	429	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			128.00000	120	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			678.00000	661	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			57.00000	52	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			851.00000	835	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			29.00000	26	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,276.00000	1,263	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			5.00000	4	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,227.00000	1,214	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			6.00000	5	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,424.00000	1,411	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	2	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,424.00000	1,411	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	2	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,473.00000	1,460	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			2.00000	1	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,622.00000	1,609	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			1.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,573.00000	1,560	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	1	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,523.00000	1,510	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			1.00000	1	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,722.00000	1,709	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,473.00000	1,460	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			2.00000	1	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,972.00000	1,959	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,872.00000	1,859	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,772.00000	1,759	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	27.74	0.00	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			1,672.00000	1,659	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,374.00000	1,361	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			3.00000	2	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,179.00000	1,165	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			7.00000	6	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,672.00000	1,659	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,573.00000	1,560	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	1	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,179.00000	1,165	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			7.00000	6	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,083.00000	1,068	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			11.00000	9	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,022.00000	2,009	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,922.00000	1,909	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,822.00000	1,809	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,325.00000	1,312	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			4.00000	3	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,922.00000	1,909	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,822.00000	1,809	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,325.00000	1,312	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			4.00000	3	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,227.00000	1,214	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			6.00000	5	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,131.00000	1,116	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			9.00000	7	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,972.00000	1,959	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,872.00000	1,859	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,374.00000	1,361	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			3.00000	2	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,722.00000	1,709	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,035.00000	1,021	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			14.00000	12	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			942.00000	927	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			20.00000	18	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			851.00000	835	27.74	0.00	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			29.00000	26	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			942.00000	927	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			20.00000	18	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			678.00000	661	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			57.00000	52	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			450.00000	429	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			128.00000	120	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,131.00000	1,116	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			9.00000	7	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			763.00000	746	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			41.00000	37	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			384.00000	362	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			162.00000	153	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			324.00000	302	26.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			202.00000	193	26.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			720.00000	703	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			49.00000	44	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			637.00000	619	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			66.00000	60	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			300.00000	279	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			228.00000	220	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			123.00000	110	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			651.00000	651	32.85	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			104.00000	94	33.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			733.00000	735	33.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			55.00000	51	36.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,084.00000	1,092	36.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			47.00000	44	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,176.00000	1,185	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			82.00000	74	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			860.00000	865	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			70.00000	64	35.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			948.00000	955	35.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			82.00000	74	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			860.00000	865	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			44.00000	41	37.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,222.00000	1,232	37.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			38.00000	36	38.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,316.00000	1,327	38.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			38.00000	36	38.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,316.00000	1,327	38.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			28.00000	28	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,506.00000	1,519	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			18.00000	18	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,696.00000	1,709	40.13	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	11.80	Call			14.00000	14	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,793.00000	1,805	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			11.00000	11	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,890.00000	1,902	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			9.00000	9	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,987.00000	2,000	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			55.00000	51	36.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,084.00000	1,092	36.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			47.00000	44	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,176.00000	1,185	37.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			41.00000	39	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,269.00000	1,280	38.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			35.00000	34	38.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,363.00000	1,375	38.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			25.00000	25	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,553.00000	1,566	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			20.00000	20	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,648.00000	1,661	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			16.00000	16	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,744.00000	1,757	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			13.00000	13	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,841.00000	1,854	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			14.00000	14	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,793.00000	1,805	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			51.00000	48	37.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,129.00000	1,139	37.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			76.00000	69	35.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			904.00000	910	35.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			559.00000	539	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			87.00000	80	27.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			807.00000	790	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			35.00000	31	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			637.00000	619	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			66.00000	60	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			896.00000	880	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			24.00000	21	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			720.00000	703	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			49.00000	44	27.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			485.00000	464	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			113.00000	105	27.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			22.00000	22	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,601.00000	1,613	40.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			35.00000	34	38.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,363.00000	1,375	38.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.17460		10.18530		28.68	793,618.80	78	23,896.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.20	Call			631.00000	614	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			646.00000	639	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			631.00000	614	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			646.00000	639	28.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			560.00000	544	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			775.00000	769	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			544.00000	528	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			808.00000	803	29.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			528.00000	512	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			843.00000	838	29.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			612.00000	595	28.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			677.00000	670	28.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			594.00000	577	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			709.00000	703	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			669.00000	652	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			584.00000	577	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			731.00000	713	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			495.00000	489	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			776.00000	758	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			440.00000	433	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			709.00000	692	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			524.00000	518	27.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			594.00000	577	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			709.00000	703	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			513.00000	498	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			878.00000	873	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			577.00000	560	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			741.00000	736	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			560.00000	544	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			775.00000	769	29.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			485.00000	470	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			949.00000	945	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			485.00000	470	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			949.00000	945	30.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			824.00000	806	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			389.00000	381	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			854.00000	836	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			368.00000	361	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			799.00000	782	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			414.00000	407	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			689.00000	672	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			553.00000	547	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			689.00000	672	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			553.00000	547	27.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			650.00000	633	28.30	0.00	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	10.15	Put			615.00000	608	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			577.00000	560	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			741.00000	736	29.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			499.00000	483	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			913.00000	909	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			499.00000	483	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			913.00000	909	30.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			513.00000	498	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			878.00000	873	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			441.00000	427	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,056.00000	1,052	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			471.00000	456	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			986.00000	982	30.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			409.00000	395	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,124.00000	1,120	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			364.00000	351	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,229.00000	1,226	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			336.00000	324	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,301.00000	1,299	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			425.00000	411	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,090.00000	1,086	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			441.00000	427	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,056.00000	1,052	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			394.00000	380	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,158.00000	1,155	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			286.00000	274	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,451.00000	1,450	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			223.00000	212	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,688.00000	1,688	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			214.00000	203	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,728.00000	1,729	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			188.00000	178	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,852.00000	1,853	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			323.00000	311	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,338.00000	1,336	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			425.00000	411	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,090.00000	1,086	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			980.00000	962	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			294.00000	287	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			753.00000	735	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			467.00000	461	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			915.00000	897	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			330.00000	323	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			799.00000	782	26.68	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			414.00000	407	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,047.00000	1,029	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			261.00000	254	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,379.00000	1,363	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			144.00000	138	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,379.00000	1,363	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			144.00000	138	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,500.00000	1,484	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			115.00000	110	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,542.00000	1,526	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			106.00000	101	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,584.00000	1,568	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			98.00000	93	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,669.00000	1,654	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			83.00000	79	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,626.00000	1,611	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			91.00000	86	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,800.00000	1,785	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			64.00000	61	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,626.00000	1,611	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			91.00000	86	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,459.00000	1,443	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			124.00000	119	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,980.00000	1,966	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			45.00000	42	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,889.00000	1,875	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			54.00000	50	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,712.00000	1,697	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			77.00000	73	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,301.00000	1,284	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			166.00000	160	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,225.00000	1,208	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			190.00000	184	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,934.00000	1,920	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			49.00000	46	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,844.00000	1,830	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			59.00000	55	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,756.00000	1,741	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			70.00000	66	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,419.00000	1,403	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			134.00000	128	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,340.00000	1,323	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			154.00000	149	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,263.00000	1,246	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			178.00000	171	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,165.00000	2,152	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.05	Put			30.00000	28	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,072.00000	2,059	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			37.00000	34	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,712.00000	1,697	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			77.00000	73	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,800.00000	1,785	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			64.00000	61	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,026.00000	2,012	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			41.00000	38	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,844.00000	1,830	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			59.00000	55	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,419.00000	1,403	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			134.00000	128	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,669.00000	1,654	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			83.00000	79	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,584.00000	1,568	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			98.00000	93	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,500.00000	1,484	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			115.00000	110	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,263.00000	1,246	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			178.00000	171	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,188.00000	1,171	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			203.00000	197	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,116.00000	1,099	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			231.00000	224	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,188.00000	1,171	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			203.00000	197	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			854.00000	836	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			368.00000	361	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			915.00000	897	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			330.00000	323	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,116.00000	1,099	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			231.00000	224	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			669.00000	652	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			584.00000	577	28.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,047.00000	1,029	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			261.00000	254	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			753.00000	735	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			467.00000	461	27.14	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			947.00000	929	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			312.00000	305	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			884.00000	866	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			349.00000	342	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			650.00000	633	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			615.00000	608	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.75	Call			458.00000	444	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,023.00000	1,019	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			336.00000	324	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,301.00000	1,299	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			311.00000	298	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,375.00000	1,373	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			379.00000	365	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,193.00000	1,190	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			350.00000	337	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,265.00000	1,262	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			409.00000	395	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,124.00000	1,120	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			350.00000	337	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,265.00000	1,262	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			298.00000	286	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,413.00000	1,411	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			275.00000	263	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,489.00000	1,488	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			253.00000	242	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,568.00000	1,567	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			233.00000	222	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,647.00000	1,647	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			264.00000	252	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,528.00000	1,527	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			243.00000	231	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,607.00000	1,607	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			205.00000	194	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,769.00000	1,770	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			172.00000	163	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,937.00000	1,938	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			157.00000	148	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,022.00000	2,024	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			144.00000	135	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,109.00000	2,111	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			131.00000	123	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,196.00000	2,199	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			196.00000	186	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,811.00000	1,811	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			180.00000	170	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,894.00000	1,896	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			164.00000	155	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,979.00000	1,981	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			150.00000	142	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,065.00000	2,067	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			243.00000	231	30.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,607.00000	1,607	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			157.00000	148	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,022.00000	2,024	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			298.00000	286	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,413.00000	1,411	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			275.00000	263	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,489.00000	1,488	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			364.00000	351	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,229.00000	1,226	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			286.00000	274	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,451.00000	1,450	30.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			731.00000	713	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			495.00000	489	27.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			884.00000	866	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			349.00000	342	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			776.00000	758	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			440.00000	433	26.91	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,081.00000	1,064	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			246.00000	239	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,013.00000	995	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			277.00000	270	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			947.00000	929	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			312.00000	305	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.30760		10.31800		28.70	154,614.00	15	285.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			883.00000	869	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			865.00000	862	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			864.00000	851	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			896.00000	893	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			811.00000	798	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			993.00000	991	28.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			778.00000	765	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,060.00000	1,058	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			763.00000	750	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,095.00000	1,092	29.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			846.00000	833	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			928.00000	925	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			828.00000	815	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			960.00000	958	28.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			902.00000	888	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			834.00000	831	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			958.00000	945	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			740.00000	737	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,017.00000	1,004	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			649.00000	647	27.16	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			939.00000	926	27.95	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	10.15	Put			771.00000	768	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			732.00000	720	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,164.00000	1,162	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			795.00000	782	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,027.00000	1,024	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			778.00000	765	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,060.00000	1,058	29.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			704.00000	691	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,236.00000	1,234	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			704.00000	691	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,236.00000	1,234	30.01	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			795.00000	782	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,027.00000	1,024	29.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			883.00000	869	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			865.00000	862	28.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			921.00000	908	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			803.00000	800	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,065.00000	1,053	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			597.00000	595	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,038.00000	1,025	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			620.00000	618	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			997.00000	984	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			679.00000	676	27.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			557.00000	546	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,539.00000	1,538	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,093.00000	1,080	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			575.00000	573	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,038.00000	1,025	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			620.00000	618	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,209.00000	1,196	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			491.00000	489	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,150.00000	1,137	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			532.00000	530	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,093.00000	1,080	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			575.00000	573	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			846.00000	833	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			928.00000	925	28.70	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,239.00000	1,227	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			471.00000	469	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,179.00000	1,167	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			511.00000	509	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,121.00000	1,109	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			553.00000	551	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			977.00000	964	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			709.00000	706	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.35	Call		864.00000	851	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		896.00000	893	28.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,270.00000	1,258	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		452.00000	450	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,150.00000	1,137	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		532.00000	530	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		921.00000	908	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		803.00000	800	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		958.00000	945	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		740.00000	737	27.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		747.00000	735	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,129.00000	1,127	29.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		718.00000	705	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,200.00000	1,198	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		690.00000	678	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,272.00000	1,270	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		655.00000	642	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,337.00000	1,335	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		939.00000	926	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		771.00000	768	27.95	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		672.00000	660	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,304.00000	1,302	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		638.00000	625	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,370.00000	1,368	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		604.00000	593	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,436.00000	1,435	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		718.00000	705	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,200.00000	1,198	29.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		638.00000	625	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,370.00000	1,368	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		573.00000	561	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,505.00000	1,504	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		690.00000	678	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,272.00000	1,270	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		621.00000	609	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,403.00000	1,401	30.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		977.00000	964	27.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		709.00000	706	27.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.42360	10.43320		28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,062.00000	1,065	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,079.00000	1,091	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		993.00000	996	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,209.00000	1,222	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,044.00000	1,047	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,111.00000	1,124	29.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.75	Call			960.00000	963	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,277.00000	1,290	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			944.00000	947	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,311.00000	1,324	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,634.00000	1,636	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			401.00000	412	25.63	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,009.00000	1,013	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,176.00000	1,189	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,079.00000	1,083	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,046.00000	1,060	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,153.00000	1,158	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			920.00000	934	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,192.00000	1,198	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			859.00000	874	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,115.00000	1,120	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			982.00000	996	28.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			914.00000	917	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,381.00000	1,393	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,026.00000	1,030	29.26	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,143.00000	1,156	29.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			976.00000	979	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,243.00000	1,256	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			885.00000	888	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,452.00000	1,464	30.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			944.00000	947	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,311.00000	1,324	29.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,212.00000	1,218	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			829.00000	845	28.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,232.00000	1,238	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			799.00000	814	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,192.00000	1,198	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			859.00000	874	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,097.00000	1,101	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,014.00000	1,028	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			601.00000	603	33.17	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,468.00000	2,479	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			496.00000	497	34.52	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,063.00000	3,073	34.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,273.00000	1,279	27.53	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			740.00000	755	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			844.00000	846	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,560.00000	1,573	30.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			857.00000	860	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,524.00000	1,536	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			805.00000	807	30.95	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,672.00000	1,684	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			830.00000	833	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,597.00000	1,610	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			601.00000	603	33.17	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,468.00000	2,479	33.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			735.00000	737	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,901.00000	1,913	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			757.00000	759	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,824.00000	1,836	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			654.00000	656	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,221.00000	2,232	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			585.00000	587	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,552.00000	2,563	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			524.00000	525	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,890.00000	2,901	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			471.00000	471	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,237.00000	3,248	34.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			673.00000	675	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,140.00000	2,151	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			538.00000	539	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,805.00000	2,816	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			483.00000	484	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,150.00000	3,160	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,129.00000	2,127	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			196.00000	204	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,697.00000	1,699	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			364.00000	375	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,362.00000	1,367	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			629.00000	643	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			636.00000	637	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,302.00000	2,314	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			459.00000	459	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,325.00000	3,335	35.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,208.00000	2,206	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			175.00000	183	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,762.00000	1,763	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			329.00000	340	25.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,409.00000	1,414	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			576.00000	590	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,153.00000	1,158	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			920.00000	934	28.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			780.00000	783	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,747.00000	1,759	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			553.00000	555	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,720.00000	2,731	33.78	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	8.80	Call			1,901.00000	1,900	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			267.00000	277	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,513.00000	1,517	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			480.00000	493	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			693.00000	695	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,059.00000	2,071	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			425.00000	425	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,592.00000	3,602	35.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,830.00000	1,830	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			296.00000	306	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,459.00000	1,463	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			526.00000	539	26.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			569.00000	571	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,636.00000	2,647	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			483.00000	484	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,150.00000	3,160	34.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			412.00000	412	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,679.00000	3,689	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,975.00000	1,974	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			242.00000	251	24.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,573.00000	1,575	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			439.00000	452	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			713.00000	715	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,980.00000	1,992	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			510.00000	510	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,976.00000	2,987	34.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			436.00000	436	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,503.00000	3,513	35.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,051.00000	2,050	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			218.00000	226	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,317.00000	1,322	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			684.00000	698	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			618.00000	620	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,385.00000	2,396	32.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			524.00000	525	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,890.00000	2,901	34.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			447.00000	447	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,414.00000	3,424	35.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,938.00000	1,937	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			254.00000	264	25.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,543.00000	1,546	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			460.00000	472	25.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,253.00000	1,258	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			769.00000	785	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			703.00000	705	31.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,020.00000	2,031	31.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			593.00000	595	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,510.00000	2,521	33.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			503.00000	504	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,019.00000	3,030	34.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			431.00000	431	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,547.00000	3,557	35.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,371.00000	2,369	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			138.00000	145	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,901.00000	1,900	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			267.00000	277	25.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			693.00000	695	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,059.00000	2,071	32.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,455.00000	2,452	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			122.00000	128	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,573.00000	1,575	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			439.00000	452	25.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,498.00000	2,494	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			115.00000	121	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,013.00000	2,012	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			230.00000	238	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,603.00000	1,605	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			420.00000	432	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,295.00000	1,300	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			712.00000	727	27.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			871.00000	874	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,488.00000	1,500	30.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			724.00000	726	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,941.00000	1,952	31.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			610.00000	611	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,426.00000	2,438	33.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			516.00000	517	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,933.00000	2,944	34.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,628.00000	2,624	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			95.00000	100	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,697.00000	1,699	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			364.00000	375	25.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			636.00000	637	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,302.00000	2,314	32.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,584.00000	2,580	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			101.00000	107	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,090.00000	2,088	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			206.00000	215	24.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,665.00000	1,667	25.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			382.00000	393	25.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,339.00000	1,344	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			656.00000	670	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			899.00000	902	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,416.00000	1,429	30.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			746.00000	748	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,862.00000	1,874	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			627.00000	629	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,344.00000	2,355	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			465.00000	465	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,281.00000	3,291	34.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,806.00000	2,801	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			73.00000	77	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,289.00000	2,287	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			156.00000	163	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			805.00000	807	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,672.00000	1,684	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,851.00000	2,846	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			68.00000	72	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,330.00000	2,327	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			147.00000	154	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,864.00000	1,864	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			281.00000	291	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,485.00000	1,488	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			501.00000	515	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			817.00000	820	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,634.00000	1,647	30.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			683.00000	685	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,099.00000	2,111	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,897.00000	2,891	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			63.00000	67	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,541.00000	2,537	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			108.00000	114	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,634.00000	1,636	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			401.00000	412	25.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,248.00000	2,246	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			165.00000	173	24.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,796.00000	1,796	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			312.00000	323	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,434.00000	1,438	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			551.00000	564	26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,172.00000	1,178	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			889.00000	904	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			792.00000	795	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,709.00000	1,721	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			663.00000	665	32.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,180.00000	2,192	32.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			561.00000	563	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,678.00000	2,689	33.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			405.00000	405	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,721.00000	3,731	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,830.00000	1,830	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			296.00000	306	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			673.00000	675	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,140.00000	2,151	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			382.00000	382	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,849.00000	3,859	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			397.00000	397	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,764.00000	3,774	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,864.00000	1,864	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			281.00000	291	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			683.00000	685	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,099.00000	2,111	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			578.00000	579	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,594.00000	2,605	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			420.00000	420	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,637.00000	3,647	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			368.00000	368	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,935.00000	3,945	35.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,413.00000	2,410	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			130.00000	137	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,289.00000	2,287	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			156.00000	163	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,371.00000	2,369	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			138.00000	145	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,806.00000	2,801	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			73.00000	77	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,498.00000	2,494	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			115.00000	121	24.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.74290		10.76790		29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,284.00000	1,268	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,267.00000	1,275	29.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,267.00000	1,251	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,299.00000	1,308	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,199.00000	1,183	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,431.00000	1,441	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,249.00000	1,233	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,331.00000	1,340	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,151.00000	1,136	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,533.00000	1,543	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,121.00000	1,106	30.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,603.00000	1,613	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,215.00000	1,200	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,397.00000	1,407	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,183.00000	1,167	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,465.00000	1,475	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,232.00000	1,216	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,364.00000	1,373	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,303.00000	1,286	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,235.00000	1,243	28.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,337.00000	1,320	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,169.00000	1,178	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,267.00000	1,251	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,299.00000	1,308	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,167.00000	1,152	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,499.00000	1,509	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,106.00000	1,092	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,638.00000	1,649	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,066.00000	1,052	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,738.00000	1,749	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,091.00000	1,077	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,673.00000	1,684	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,136.00000	1,121	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,568.00000	1,578	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			859.00000	847	32.02	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,391.00000	2,404	32.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,646.00000	1,626	26.81	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			728.00000	733	26.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,091.00000	1,077	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,673.00000	1,684	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,077.00000	1,063	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,709.00000	1,720	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,009.00000	996	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,891.00000	1,903	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,063.00000	1,049	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,745.00000	1,756	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,049.00000	1,035	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,781.00000	1,792	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			983.00000	970	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,965.00000	1,977	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,035.00000	1,022	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,817.00000	1,829	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,022.00000	1,009	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,854.00000	1,866	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,392.00000	1,375	28.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,074.00000	1,082	28.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,694.00000	1,674	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			676.00000	681	26.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,599.00000	1,580	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			781.00000	787	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,554.00000	1,536	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			837.00000	843	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,511.00000	1,493	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			893.00000	900	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,470.00000	1,452	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			952.00000	959	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,430.00000	1,413	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,012.00000	1,020	28.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			810.00000	799	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,592.00000	2,606	32.49	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,823.00000	1,802	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			555.00000	559	25.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,022.00000	1,009	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,854.00000	1,866	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			612.00000	604	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,544.00000	3,561	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,906.00000	1,885	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			488.00000	492	25.54	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,249.00000	1,233	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,331.00000	1,340	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			642.00000	633	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,424.00000	3,440	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,964.00000	1,943	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			446.00000	450	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			663.00000	653	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,345.00000	3,361	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,994.00000	1,972	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			426.00000	429	25.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,167.00000	1,152	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,499.00000	1,509	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			673.00000	664	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,305.00000	3,321	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,055.00000	2,033	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			387.00000	390	24.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			687.00000	678	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,219.00000	3,235	33.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			959.00000	946	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,041.00000	2,053	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			566.00000	557	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,748.00000	3,765	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,719.00000	1,699	26.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.70	Put			651.00000	656	26.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			996.00000	983	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,928.00000	1,940	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			971.00000	958	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,003.00000	2,015	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			575.00000	566	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,707.00000	3,723	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,599.00000	1,580	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			781.00000	787	27.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			959.00000	946	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,041.00000	2,053	31.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			935.00000	923	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,117.00000	2,130	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			912.00000	900	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,194.00000	2,207	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			531.00000	523	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,913.00000	3,930	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,670.00000	1,650	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			702.00000	707	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,106.00000	1,092	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,638.00000	1,649	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			971.00000	958	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,003.00000	2,015	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			947.00000	934	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,079.00000	2,091	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			557.00000	549	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,789.00000	3,806	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,770.00000	1,750	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			602.00000	607	26.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			593.00000	585	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,625.00000	3,642	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,878.00000	1,857	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			510.00000	514	25.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,935.00000	1,913	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			467.00000	471	25.42	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			652.00000	643	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,384.00000	3,400	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,265.00000	2,242	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			297.00000	299	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,373.00000	1,356	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,105.00000	1,113	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,337.00000	1,320	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,169.00000	1,178	28.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			702.00000	692	33.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,134.00000	3,149	33.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,154.00000	2,132	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			336.00000	339	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,320.00000	1,303	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,202.00000	1,210	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,183.00000	1,167	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,465.00000	1,475	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,151.00000	1,136	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,533.00000	1,543	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			680.00000	671	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,262.00000	3,278	33.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,232.00000	1,216	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,364.00000	1,373	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,077.00000	1,063	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,709.00000	1,720	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			632.00000	623	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,464.00000	3,480	34.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,227.00000	2,205	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			309.00000	312	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,355.00000	1,338	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,137.00000	1,145	28.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,320.00000	1,303	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,202.00000	1,210	28.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			694.00000	685	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,176.00000	3,192	33.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			2,118.00000	2,096	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			350.00000	353	24.65	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.33110		14.45430		25.09	13,628,876.10	951	13,714.00
£ / R On 16/03/2009 Currency Future	14.45	Call			376.00000	268	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			372.00000	387	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			302.00000	208	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			497.00000	527	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			319.00000	221	25.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			464.00000	490	25.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			356.00000	252	25.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			402.00000	421	25.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			302.00000	208	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			497.00000	527	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			285.00000	195	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			531.00000	564	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			319.00000	221	25.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			464.00000	490	25.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			443.00000	325	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			288.00000	294	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			397.00000	286	24.42	0.00	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			343.00000	355	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			270.00000	183	26.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			566.00000	602	26.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			397.00000	286	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			343.00000	355	24.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			443.00000	325	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			288.00000	294	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			500.00000	378	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			246.00000	247	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			595.00000	468	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			191.00000	186	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			531.00000	407	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			227.00000	226	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			337.00000	236	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			433.00000	455	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			242.00000	160	27.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			638.00000	679	27.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			193.00000	126	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			788.00000	845	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			229.00000	150	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			675.00000	719	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			182.00000	119	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			828.00000	888	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			256.00000	171	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			601.00000	640	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			172.00000	113	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			868.00000	932	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			204.00000	134	28.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			750.00000	802	28.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			699.00000	568	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			145.00000	137	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			736.00000	604	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			131.00000	123	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			563.00000	437	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			208.00000	205	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			337.00000	236	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			433.00000	455	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			216.00000	142	27.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			712.00000	760	27.92	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			145.00000	96	30.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			990.00000	1,065	30.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			88.00000	56	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,284.00000	1,375	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			63.00000	38	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,459.00000	1,557	31.24	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	15.60	Call			95.00000	61	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,241.00000	1,330	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			137.00000	91	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,032.00000	1,110	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			129.00000	87	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,075.00000	1,156	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			137.00000	91	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,032.00000	1,110	30.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			111.00000	73	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,157.00000	1,242	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			145.00000	96	30.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			990.00000	1,065	30.50	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			103.00000	67	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,199.00000	1,286	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			45.00000	26	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,641.00000	1,745	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			81.00000	51	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,327.00000	1,420	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			95.00000	61	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,241.00000	1,330	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			69.00000	42	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,415.00000	1,511	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			34.00000	19	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,780.00000	1,888	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			38.00000	21	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,733.00000	1,840	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			58.00000	35	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,504.00000	1,604	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			45.00000	26	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,641.00000	1,745	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			29.00000	15	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,874.00000	1,984	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			24.00000	12	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,970.00000	2,081	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			24.00000	12	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,970.00000	2,081	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			54.00000	31	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,549.00000	1,650	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			20.00000	10	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,065.00000	2,179	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			10.00000	4	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,405.00000	2,523	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			12.00000	6	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,308.00000	2,424	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			5.00000	2	31.24	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	17.20	Put			2,750.00000	2,871	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			2.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,048.00000	3,170	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,596.00000	3,719	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,196.00000	4,319	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,346.00000	4,469	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,046.00000	4,169	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,497.00000	3,619	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,996.00000	4,119	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			8.00000	3	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,504.00000	2,622	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			41.00000	23	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,687.00000	1,792	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			16.00000	8	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,162.00000	2,277	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			49.00000	28	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,595.00000	1,697	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			129.00000	87	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,075.00000	1,156	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			162.00000	107	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			908.00000	976	29.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			120.00000	80	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,116.00000	1,198	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			256.00000	171	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			601.00000	640	27.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			229.00000	150	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			675.00000	719	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			153.00000	101	30.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			949.00000	1,020	30.13	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			69.00000	42	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,415.00000	1,511	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			58.00000	35	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,504.00000	1,604	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			193.00000	126	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			788.00000	845	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			172.00000	113	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			868.00000	932	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			103.00000	67	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,199.00000	1,286	31.24	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	15.75	Call			75.00000	46	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,371.00000	1,465	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			63.00000	38	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,459.00000	1,557	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			88.00000	56	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,284.00000	1,375	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			34.00000	19	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,780.00000	1,888	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			29.00000	15	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,874.00000	1,984	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			13.00000	6	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,259.00000	2,375	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			49.00000	28	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,595.00000	1,697	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			41.00000	23	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,687.00000	1,792	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			16.00000	8	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,162.00000	2,277	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			11.00000	5	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,357.00000	2,474	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			31.00000	17	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,827.00000	1,936	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			26.00000	14	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,922.00000	2,033	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			22.00000	11	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,017.00000	2,130	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			18.00000	9	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,114.00000	2,228	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			15.00000	7	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,210.00000	2,326	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			58.00000	35	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,504.00000	1,604	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			6.00000	3	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,602.00000	2,722	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			5.00000	2	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,701.00000	2,821	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			4.00000	2	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,800.00000	2,921	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			3.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,899.00000	3,020	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,696.00000	3,819	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,796.00000	3,919	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	31.24	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	18.35	Put			3,896.00000	4,019	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,096.00000	4,219	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,196.00000	4,319	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,296.00000	4,419	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,396.00000	4,519	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			2.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,098.00000	3,220	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,197.00000	3,319	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,297.00000	3,419	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,397.00000	3,519	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			2.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,197.00000	3,319	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,397.00000	3,519	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,696.00000	3,819	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,896.00000	4,019	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,646.00000	3,769	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,746.00000	3,869	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,846.00000	3,969	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,946.00000	4,069	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,146.00000	4,269	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,246.00000	4,369	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,446.00000	4,569	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,996.00000	4,119	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,396.00000	4,519	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,496.00000	4,619	31.24	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	19.05	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,596.00000	4,719	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,696.00000	4,819	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,796.00000	4,919	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,096.00000	4,219	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,496.00000	4,619	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,596.00000	4,719	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			2.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,148.00000	3,270	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,247.00000	3,369	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,347.00000	3,469	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,447.00000	3,569	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			1.00000	0	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,546.00000	3,669	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			6.00000	2	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,651.00000	2,771	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			4.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,849.00000	2,970	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			3.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,949.00000	3,070	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			11.00000	5	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,357.00000	2,474	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			9.00000	4	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,455.00000	2,573	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			7.00000	3	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,553.00000	2,672	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			6.00000	2	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,651.00000	2,771	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			2.00000	1	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,148.00000	3,270	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			26.00000	14	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,922.00000	2,033	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			10.00000	4	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,405.00000	2,523	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			9.00000	4	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,455.00000	2,573	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			75.00000	46	31.24	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	15.75	Put			1,371.00000	1,465	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			63.00000	38	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,459.00000	1,557	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			18.00000	9	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,114.00000	2,228	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			182.00000	119	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			828.00000	888	29.02	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			38.00000	21	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,733.00000	1,840	31.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			242.00000	160	27.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			638.00000	679	27.28	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			471.00000	351	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			267.00000	270	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			419.00000	305	24.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			315.00000	324	24.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			851.00000	717	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			97.00000	86	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			773.00000	641	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			119.00000	109	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			629.00000	500	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			175.00000	169	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,016.00000	883	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put			62.00000	51	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			932.00000	798	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			78.00000	67	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			773.00000	641	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			119.00000	109	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,059.00000	926	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			55.00000	45	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			974.00000	840	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			69.00000	59	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			891.00000	757	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			87.00000	76	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			812.00000	678	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			107.00000	97	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			663.00000	533	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			159.00000	152	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			595.00000	468	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			191.00000	186	23.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			419.00000	305	24.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			315.00000	324	24.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.56880		14.68660		26.17	0.00	0	564.00
£ / R On 12/06/2009 Currency Future	14.70	Call			882.00000	763	26.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			895.00000	894	26.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			809.00000	696	26.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Put			1,022.00000	1,027	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			844.00000	728	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			958.00000	959	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			826.00000	712	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			990.00000	993	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			791.00000	680	26.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,055.00000	1,061	26.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			902.00000	781	26.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			865.00000	862	26.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			863.00000	745	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			926.00000	926	26.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			941.00000	818	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			804.00000	799	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			922.00000	799	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			835.00000	830	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			758.00000	650	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,122.00000	1,132	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			775.00000	665	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,088.00000	1,096	27.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			922.00000	799	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			835.00000	830	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			961.00000	838	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			774.00000	769	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,028.00000	903	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			691.00000	684	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			981.00000	857	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			744.00000	739	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			742.00000	636	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,156.00000	1,167	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			669.00000	570	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,332.00000	1,352	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			727.00000	622	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,190.00000	1,203	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			669.00000	570	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,332.00000	1,352	28.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			758.00000	650	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,122.00000	1,132	27.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			642.00000	547	28.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,405.00000	1,428	28.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			697.00000	596	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,261.00000	1,277	27.83	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,138.00000	1,011	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			602.00000	592	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,110.00000	983	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			623.00000	614	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.10	Call			1,167.00000	1,039	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			581.00000	570	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			826.00000	712	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			990.00000	993	26.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			712.00000	609	27.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,225.00000	1,240	27.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			612.00000	520	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,476.00000	1,501	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			504.00000	420	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,718.00000	1,751	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			437.00000	359	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,900.00000	1,940	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			519.00000	433	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,682.00000	1,714	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			580.00000	489	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,543.00000	1,571	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			564.00000	475	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,577.00000	1,606	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			596.00000	504	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,509.00000	1,535	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			548.00000	461	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,612.00000	1,642	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			596.00000	504	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,509.00000	1,535	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			389.00000	316	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,052.00000	2,097	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			476.00000	395	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,790.00000	1,826	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			450.00000	371	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,863.00000	1,902	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			355.00000	286	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,169.00000	2,217	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			424.00000	348	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,938.00000	1,979	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			377.00000	305	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,091.00000	2,137	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			334.00000	268	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,248.00000	2,299	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			315.00000	250	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,328.00000	2,381	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			305.00000	242	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,369.00000	2,423	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			366.00000	296	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,129.00000	2,177	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			412.00000	337	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.25	Put			1,976.00000	2,018	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			296.00000	234	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,409.00000	2,465	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			237.00000	184	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,701.00000	2,765	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			253.00000	197	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,616.00000	2,678	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			189.00000	143	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,003.00000	3,074	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			155.00000	115	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,269.00000	3,346	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			103.00000	73	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,816.00000	3,904	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			67.00000	45	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,380.00000	4,476	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			60.00000	40	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,523.00000	4,621	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			77.00000	53	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,191.00000	4,284	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			107.00000	76	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,770.00000	3,857	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			114.00000	82	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,678.00000	3,763	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			80.00000	55	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,144.00000	4,237	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			223.00000	171	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,786.00000	2,852	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			400.00000	326	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,014.00000	2,057	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			533.00000	447	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,647.00000	1,678	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			809.00000	696	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,022.00000	1,027	26.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			742.00000	636	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,156.00000	1,167	27.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			683.00000	583	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,296.00000	1,314	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			655.00000	558	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,369.00000	1,390	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			629.00000	535	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,443.00000	1,466	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			844.00000	728	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			958.00000	959	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			683.00000	583	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,296.00000	1,314	27.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Call			655.00000	558	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,369.00000	1,390	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			727.00000	622	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,190.00000	1,203	27.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			612.00000	520	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,476.00000	1,501	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			533.00000	447	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,647.00000	1,678	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			504.00000	420	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,718.00000	1,751	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			580.00000	489	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,543.00000	1,571	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			424.00000	348	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,938.00000	1,979	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			504.00000	420	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,718.00000	1,751	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			450.00000	371	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,863.00000	1,902	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			490.00000	407	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,753.00000	1,788	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			463.00000	382	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,826.00000	1,864	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			377.00000	305	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,091.00000	2,137	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			476.00000	395	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,790.00000	1,826	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			400.00000	326	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,014.00000	2,057	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			334.00000	268	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,248.00000	2,299	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			296.00000	234	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,409.00000	2,465	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			315.00000	250	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,328.00000	2,381	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			278.00000	218	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,491.00000	2,550	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			261.00000	204	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,575.00000	2,635	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			278.00000	218	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,491.00000	2,550	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			245.00000	190	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,659.00000	2,721	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			345.00000	277	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,208.00000	2,258	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			324.00000	259	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.65	Put			2,288.00000	2,340	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			287.00000	226	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,450.00000	2,507	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			269.00000	211	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,533.00000	2,592	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			437.00000	359	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,900.00000	1,940	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			389.00000	316	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,052.00000	2,097	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			287.00000	226	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,450.00000	2,507	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			209.00000	159	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,872.00000	2,940	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			196.00000	148	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,959.00000	3,029	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			183.00000	138	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,047.00000	3,119	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			172.00000	128	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,135.00000	3,209	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			99.00000	70	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,863.00000	3,951	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			93.00000	65	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,956.00000	4,046	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			86.00000	60	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,050.00000	4,141	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			75.00000	51	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,238.00000	4,332	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			69.00000	47	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,333.00000	4,428	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			65.00000	43	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,428.00000	4,525	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			150.00000	111	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,313.00000	3,392	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			140.00000	103	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,404.00000	3,484	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			131.00000	95	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,494.00000	3,576	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			122.00000	88	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,586.00000	3,669	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			140.00000	103	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,404.00000	3,484	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			122.00000	88	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,586.00000	3,669	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			99.00000	70	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,863.00000	3,951	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.65	Call			86.00000	60	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,050.00000	4,141	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			96.00000	67	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,909.00000	3,999	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			89.00000	62	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,003.00000	4,093	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			83.00000	58	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,097.00000	4,189	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			72.00000	49	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,285.00000	4,380	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			62.00000	42	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,476.00000	4,573	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			58.00000	38	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,571.00000	4,670	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			75.00000	51	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,238.00000	4,332	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			65.00000	43	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,428.00000	4,525	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			56.00000	37	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,619.00000	4,718	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			52.00000	34	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,715.00000	4,815	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			48.00000	31	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,812.00000	4,913	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			45.00000	29	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,908.00000	5,010	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			72.00000	49	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,285.00000	4,380	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			54.00000	35	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,667.00000	4,767	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			50.00000	33	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,763.00000	4,864	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			202.00000	154	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,916.00000	2,985	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			177.00000	133	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,091.00000	3,164	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			166.00000	124	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,179.00000	3,255	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			145.00000	107	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,358.00000	3,438	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			136.00000	99	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,449.00000	3,530	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			127.00000	92	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,540.00000	3,623	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			118.00000	85	28.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.20	Put			3,632.00000	3,716	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			245.00000	190	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,659.00000	2,721	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			230.00000	177	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,743.00000	2,808	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			216.00000	165	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,829.00000	2,896	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			202.00000	154	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,916.00000	2,985	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			145.00000	107	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,358.00000	3,438	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			324.00000	259	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,288.00000	2,340	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			237.00000	184	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,701.00000	2,765	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			253.00000	197	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,616.00000	2,678	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			209.00000	159	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,872.00000	2,940	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			183.00000	138	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,047.00000	3,119	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			366.00000	296	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,129.00000	2,177	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			519.00000	433	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,682.00000	1,714	28.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,001.00000	878	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			715.00000	709	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			941.00000	818	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			804.00000	799	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,256.00000	1,126	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			520.00000	507	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,196.00000	1,067	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			560.00000	549	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,082.00000	956	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			646.00000	637	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,382.00000	1,250	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			445.00000	431	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,318.00000	1,187	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			482.00000	468	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,196.00000	1,067	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			560.00000	549	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,415.00000	1,282	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			428.00000	413	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,350.00000	1,218	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			463.00000	449	25.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.90	Call			1,287.00000	1,156	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			501.00000	488	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,226.00000	1,097	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			540.00000	528	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,055.00000	929	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			668.00000	660	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,287.00000	1,156	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			501.00000	488	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,001.00000	878	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			715.00000	709	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,138.00000	1,011	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			602.00000	592	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			902.00000	781	26.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			865.00000	862	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.76130		14.87430		26.49	132,851.70	9	28.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,239.00000	1,111	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,215.00000	1,200	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,148.00000	1,026	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,374.00000	1,365	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,184.00000	1,059	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,309.00000	1,298	26.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,220.00000	1,093	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,246.00000	1,232	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,166.00000	1,042	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,341.00000	1,331	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,131.00000	1,010	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,407.00000	1,399	27.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,202.00000	1,076	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,277.00000	1,265	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,278.00000	1,148	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,154.00000	1,136	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,258.00000	1,129	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,184.00000	1,168	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,220.00000	1,093	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,246.00000	1,232	26.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,082.00000	964	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,507.00000	1,503	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,114.00000	994	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,440.00000	1,433	27.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,098.00000	979	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,473.00000	1,468	27.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,239.00000	1,111	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,215.00000	1,200	26.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,298.00000	1,167	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,124.00000	1,105	26.08	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.60	Call			1,338.00000	1,206	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,064.00000	1,045	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,066.00000	949	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,541.00000	1,538	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			991.00000	880	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,716.00000	1,718	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,035.00000	920	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,611.00000	1,609	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			976.00000	867	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,752.00000	1,755	28.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,066.00000	949	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,541.00000	1,538	27.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			963.00000	854	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,788.00000	1,793	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,020.00000	907	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,646.00000	1,645	27.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,440.00000	1,306	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			965.00000	944	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,414.00000	1,280	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			989.00000	969	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,466.00000	1,331	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			942.00000	920	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			927.00000	820	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,853.00000	1,859	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,318.00000	1,186	25.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,093.00000	1,075	25.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,258.00000	1,129	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,184.00000	1,168	26.29	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,050.00000	935	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,576.00000	1,573	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,547.00000	1,411	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			873.00000	850	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,493.00000	1,358	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			918.00000	896	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,388.00000	1,255	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,014.00000	994	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,660.00000	1,522	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			785.00000	761	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,603.00000	1,466	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			828.00000	805	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,493.00000	1,358	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			918.00000	896	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,689.00000	1,551	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			765.00000	740	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,631.00000	1,494	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.05	Put		807.00000	783	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,575.00000	1,438	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		850.00000	827	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,520.00000	1,384	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		895.00000	873	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,363.00000	1,230	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,039.00000	1,019	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,082.00000	964	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,507.00000	1,503	27.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		892.00000	787	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,918.00000	1,926	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,050.00000	935	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,576.00000	1,573	27.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		927.00000	820	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,853.00000	1,859	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		892.00000	787	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,918.00000	1,926	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		859.00000	755	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,985.00000	1,994	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		827.00000	725	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,052.00000	2,063	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,166.00000	1,042	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,341.00000	1,331	26.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,005.00000	893	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,681.00000	1,682	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		945.00000	837	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,820.00000	1,825	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,005.00000	893	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,681.00000	1,682	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		910.00000	803	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,885.00000	1,892	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		876.00000	771	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,951.00000	1,960	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		843.00000	740	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,018.00000	2,029	28.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,440.00000	1,306	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		965.00000	944	25.89	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,148.00000	1,026	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,374.00000	1,365	26.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		991.00000	880	27.98	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,716.00000	1,718	27.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.80650	12.77080		24.15	0.00	0	5,894.00
€ / R On 16/03/2009 Currency Future	12.75	Call		322.00000	312	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put		301.00000	255	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Call			282.00000	264	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			361.00000	307	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			263.00000	245	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			392.00000	338	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			301.00000	285	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			330.00000	278	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			246.00000	227	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			425.00000	370	25.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			230.00000	210	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			459.00000	404	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			215.00000	195	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			494.00000	438	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			348.00000	340	24.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			277.00000	234	24.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			403.00000	401	24.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			232.00000	194	24.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			164.00000	143	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			643.00000	586	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			176.00000	154	26.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			605.00000	548	26.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			154.00000	132	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			683.00000	626	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			126.00000	105	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			805.00000	749	27.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			134.00000	114	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			764.00000	707	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			110.00000	90	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			889.00000	834	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			97.00000	78	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			976.00000	921	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			144.00000	123	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			723.00000	666	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			118.00000	98	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			847.00000	791	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			215.00000	195	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			494.00000	438	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			154.00000	132	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			683.00000	626	26.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			86.00000	69	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,065.00000	1,013	29.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			82.00000	66	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,111.00000	1,060	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			78.00000	63	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,157.00000	1,107	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			48.00000	44	37.24	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	14.40	Put			1,677.00000	1,638	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			46.00000	43	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,725.00000	1,687	37.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			59.00000	51	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,438.00000	1,395	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			74.00000	61	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,203.00000	1,154	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			103.00000	84	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			932.00000	877	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			103.00000	84	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			932.00000	877	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			201.00000	180	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			530.00000	474	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			97.00000	78	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			976.00000	921	28.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			59.00000	51	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,438.00000	1,395	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			42.00000	40	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,821.00000	1,783	38.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			32.00000	27	40.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,161.00000	2,120	40.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			64.00000	55	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,343.00000	1,298	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			67.00000	57	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,296.00000	1,250	32.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			672.00000	692	25.91	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			101.00000	86	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			282.00000	264	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			361.00000	307	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			463.00000	467	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			192.00000	161	25.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			751.00000	775	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			80.00000	68	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			751.00000	775	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			80.00000	68	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			795.00000	819	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			74.00000	63	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			711.00000	733	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			90.00000	77	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			562.00000	575	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			142.00000	118	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			598.00000	613	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			127.00000	106	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			495.00000	502	25.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			174.00000	145	25.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Call			932.00000	955	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			61.00000	49	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			634.00000	652	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			114.00000	96	25.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			840.00000	864	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			70.00000	58	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,308.00000	1,332	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			38.00000	25	31.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,213.00000	1,236	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			42.00000	30	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,118.00000	1,141	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			48.00000	35	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,025.00000	1,048	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			54.00000	41	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			598.00000	613	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			127.00000	106	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,261.00000	1,284	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			40.00000	27	30.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,166.00000	1,189	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			45.00000	32	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,071.00000	1,094	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			51.00000	38	29.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			978.00000	1,001	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			57.00000	45	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			886.00000	909	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			65.00000	53	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			795.00000	819	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			74.00000	63	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,025.00000	1,048	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			54.00000	41	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			528.00000	538	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			157.00000	131	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			711.00000	733	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			90.00000	77	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			432.00000	433	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			211.00000	177	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			374.00000	370	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			254.00000	213	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			432.00000	433	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			211.00000	177	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			374.00000	370	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			254.00000	213	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,166.00000	1,189	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			45.00000	32	30.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			978.00000	1,001	28.37	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	11.85	Put			57.00000	45	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			562.00000	575	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			142.00000	118	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			403.00000	401	24.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			232.00000	194	24.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			78.00000	63	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,157.00000	1,107	30.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			61.00000	53	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,390.00000	1,346	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			301.00000	285	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			330.00000	278	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			91.00000	72	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,020.00000	966	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			52.00000	47	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,581.00000	1,540	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			110.00000	90	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			889.00000	834	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,356.00000	1,380	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			35.00000	23	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			30.00000	24	40.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,259.00000	2,217	40.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			16.00000	12	43.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,846.00000	2,805	43.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			7.00000	5	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,436.00000	3,399	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			3.00000	2	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,032.00000	3,995	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			39.00000	35	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,918.00000	1,879	39.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			25.00000	18	42.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,504.00000	2,462	42.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			12.00000	8	43.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,091.00000	3,052	43.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			5.00000	3	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,684.00000	3,647	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			14.00000	10	43.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,944.00000	2,904	43.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			4.00000	3	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,734.00000	3,697	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			1.00000	1	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,530.00000	4,494	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,329.00000	5,294	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,452.00000	1,476	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			32.00000	20	32.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.35	Call			23.00000	16	42.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,602.00000	2,560	42.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			8.00000	6	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,387.00000	3,349	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			2.00000	1	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,181.00000	4,145	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,980.00000	4,944	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,837.00000	1,863	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			17.00000	7	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			31.00000	25	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,210.00000	2,169	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			13.00000	10	43.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,993.00000	2,953	43.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			4.00000	3	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,783.00000	3,746	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	1	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,580.00000	4,544	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,180.00000	2,209	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			9.00000	2	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,404.00000	1,428	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			34.00000	22	32.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			40.00000	37	38.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,870.00000	1,831	38.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			21.00000	15	42.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,650.00000	2,609	42.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			2.00000	1	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,231.00000	4,195	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,622.00000	2,657	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			1.00000	0	31.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,871.00000	2,907	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	28.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,082.00000	2,109	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			11.00000	3	33.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			37.00000	33	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,966.00000	1,927	39.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			19.00000	13	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,748.00000	2,707	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			6.00000	4	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,535.00000	3,498	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			2,971.00000	3,007	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	28.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,180.00000	2,209	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			9.00000	2	33.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			40.00000	37	38.88	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	14.60	Put		1,870.00000	1,831	38.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call		2,921.00000	2,957	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put		0.00000	0	28.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		2,131.00000	2,159	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		10.00000	2	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		20.00000	14	42.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		2,699.00000	2,658	42.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call		7.00000	5	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put		3,486.00000	3,448	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call		3,071.00000	3,107	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put		0.00000	0	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call		2,279.00000	2,308	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put		8.00000	1	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call		1,501.00000	1,525	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put		30.00000	18	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call		44.00000	42	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put		1,773.00000	1,736	38.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call		24.00000	17	42.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put		2,553.00000	2,511	42.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call		9.00000	6	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put		3,338.00000	3,300	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call		2,672.00000	2,707	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put		1.00000	0	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		1,886.00000	1,912	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		15.00000	6	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call		61.00000	53	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put		1,390.00000	1,346	33.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call		2,572.00000	2,607	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put		1.00000	0	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call		1,789.00000	1,814	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put		18.00000	8	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call		56.00000	49	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put		1,485.00000	1,443	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call		13.00000	9	43.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put		3,042.00000	3,003	43.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call		4.00000	3	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put		3,833.00000	3,796	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call		2,474.00000	2,507	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put		3.00000	0	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call		1,692.00000	1,717	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put		21.00000	11	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		52.00000	47	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		1,581.00000	1,540	36.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call		28.00000	21	41.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put		2,357.00000	2,315	41.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.90	Call			11.00000	8	43.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,140.00000	3,101	43.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			3.00000	2	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,932.00000	3,896	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,771.00000	2,807	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	29.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			1,984.00000	2,011	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			13.00000	4	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			528.00000	538	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			157.00000	131	25.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			34.00000	30	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,064.00000	2,023	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			5.00000	4	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,634.00000	3,597	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,424.00000	2,457	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			4.00000	1	32.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,644.00000	1,669	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			23.00000	12	33.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			49.00000	45	36.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,629.00000	1,589	36.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			27.00000	20	41.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,406.00000	2,364	41.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			10.00000	7	44.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,190.00000	3,151	44.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			3.00000	2	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,982.00000	3,945	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,327.00000	2,358	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			6.00000	1	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,548.00000	1,573	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			28.00000	16	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			9.00000	7	44.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,288.00000	3,250	44.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			2.00000	2	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,082.00000	4,045	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,376.00000	2,407	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			5.00000	1	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,596.00000	1,621	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			25.00000	14	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			26.00000	19	41.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,455.00000	2,413	41.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			10.00000	7	44.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,239.00000	3,200	44.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,672.00000	2,707	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			1.00000	0	30.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,721.00000	2,757	30.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.05	Put			1.00000	0	30.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,935.00000	1,961	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			14.00000	5	33.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			33.00000	28	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,112.00000	2,072	40.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			15.00000	11	43.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,895.00000	2,854	43.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,523.00000	2,557	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			2.00000	0	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,741.00000	1,766	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			20.00000	9	33.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			54.00000	48	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,533.00000	1,492	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			29.00000	23	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,308.00000	2,266	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			12.00000	8	43.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,091.00000	3,052	43.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			3.00000	2	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,883.00000	3,846	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			2.00000	1	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,331.00000	4,294	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,886.00000	1,912	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			15.00000	6	33.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			2.00000	2	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,082.00000	4,045	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	0	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,880.00000	4,844	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	0	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,830.00000	4,794	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,131.00000	2,159	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			10.00000	2	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,356.00000	1,380	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			35.00000	23	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			20.00000	14	42.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,699.00000	2,658	42.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			2.00000	1	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,281.00000	4,245	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,229.00000	2,258	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			8.00000	2	33.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,452.00000	1,476	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			32.00000	20	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			23.00000	16	42.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,602.00000	2,560	42.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			8.00000	6	44.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,387.00000	3,349	44.53	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 16/03/2009 Currency Future	9.50	Call			3,271.00000	3,307	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,474.00000	2,507	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			3.00000	0	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			932.00000	955	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			61.00000	49	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			11.00000	8	43.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,140.00000	3,101	43.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,371.00000	3,407	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,171.00000	3,207	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,376.00000	2,407	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			5.00000	1	33.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.01660		12.97670		25.24	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.00	Call			738.00000	717	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			762.00000	700	25.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			720.00000	698	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			793.00000	732	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			702.00000	680	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			825.00000	763	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			685.00000	662	25.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			858.00000	796	25.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			651.00000	629	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			925.00000	862	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			685.00000	662	25.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			858.00000	796	25.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			668.00000	645	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			891.00000	829	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			777.00000	756	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			701.00000	639	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			816.00000	795	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			639.00000	578	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			796.00000	775	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			670.00000	608	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			577.00000	555	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,100.00000	1,038	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			591.00000	569	26.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,064.00000	1,002	26.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			524.00000	501	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,197.00000	1,134	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			507.00000	484	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,230.00000	1,167	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			524.00000	501	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,197.00000	1,134	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			474.00000	451	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,298.00000	1,234	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			443.00000	420	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,367.00000	1,303	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			541.00000	518	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,164.00000	1,102	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			507.00000	484	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,230.00000	1,167	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			636.00000	613	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			959.00000	897	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			758.00000	736	25.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			731.00000	670	25.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			559.00000	536	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,132.00000	1,070	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			429.00000	405	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,402.00000	1,339	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			414.00000	391	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,437.00000	1,374	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			386.00000	363	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,510.00000	1,447	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			260.00000	239	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,933.00000	1,872	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			251.00000	229	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,974.00000	1,913	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			324.00000	301	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,697.00000	1,635	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			373.00000	350	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,547.00000	1,484	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			459.00000	435	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,332.00000	1,269	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			541.00000	518	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,164.00000	1,102	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			559.00000	536	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,132.00000	1,070	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			636.00000	613	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			959.00000	897	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			620.00000	598	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			994.00000	931	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			605.00000	583	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,029.00000	966	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			474.00000	451	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,298.00000	1,234	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			605.00000	583	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,029.00000	966	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			386.00000	363	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.10	Put			1,510.00000	1,447	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			291.00000	268	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,814.00000	1,752	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			215.00000	195	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,139.00000	2,079	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			171.00000	152	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,394.00000	2,336	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			336.00000	313	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,659.00000	1,596	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			360.00000	337	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,584.00000	1,521	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			777.00000	756	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			701.00000	639	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			836.00000	815	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			609.00000	549	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,088.00000	1,076	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			412.00000	359	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,057.00000	1,044	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			431.00000	377	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,120.00000	1,108	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			393.00000	342	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,057.00000	1,044	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			431.00000	377	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			939.00000	922	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			513.00000	455	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			968.00000	952	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			491.00000	435	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			884.00000	865	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			557.00000	498	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,251.00000	1,244	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			325.00000	277	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			997.00000	982	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			470.00000	415	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,152.00000	1,141	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			375.00000	325	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,218.00000	1,209	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			341.00000	293	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,184.00000	1,175	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			358.00000	308	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,502.00000	1,503	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			225.00000	186	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,428.00000	1,426	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			251.00000	210	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,356.00000	1,352	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			279.00000	235	24.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.00	Call			1,285.00000	1,279	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			309.00000	263	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,027.00000	1,012	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			450.00000	396	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,464.00000	1,464	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			238.00000	198	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,391.00000	1,389	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			265.00000	222	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,320.00000	1,315	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			294.00000	249	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			939.00000	922	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			513.00000	455	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,218.00000	1,209	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			341.00000	293	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			911.00000	893	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			534.00000	476	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			857.00000	837	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			580.00000	520	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,251.00000	1,244	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			325.00000	277	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,184.00000	1,175	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			358.00000	308	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,540.00000	1,542	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			213.00000	175	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,391.00000	1,389	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			265.00000	222	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			884.00000	865	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			557.00000	498	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			796.00000	775	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			670.00000	608	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			911.00000	893	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			534.00000	476	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,088.00000	1,076	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			412.00000	359	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,027.00000	1,012	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			450.00000	396	24.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			816.00000	795	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			639.00000	578	24.44	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			720.00000	698	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			793.00000	732	25.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			490.00000	467	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,264.00000	1,201	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			443.00000	420	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,367.00000	1,303	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			348.00000	325	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.25	Put			1,621.00000	1,558	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			301.00000	279	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,775.00000	1,712	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			280.00000	258	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,853.00000	1,792	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			241.00000	220	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,015.00000	1,954	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			224.00000	203	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,097.00000	2,037	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			207.00000	187	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,181.00000	2,121	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			192.00000	172	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,265.00000	2,206	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			312.00000	290	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,736.00000	1,673	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			270.00000	248	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,893.00000	1,832	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			336.00000	313	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,659.00000	1,596	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			312.00000	290	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,736.00000	1,673	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			270.00000	248	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,893.00000	1,832	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			232.00000	212	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,056.00000	1,995	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			199.00000	180	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,223.00000	2,163	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			185.00000	165	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,308.00000	2,249	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			158.00000	140	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,481.00000	2,423	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			145.00000	128	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,569.00000	2,512	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			134.00000	118	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,657.00000	2,601	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			124.00000	108	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,747.00000	2,691	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			232.00000	212	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,056.00000	1,995	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			215.00000	195	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,139.00000	2,079	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			158.00000	140	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,481.00000	2,423	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			400.00000	377	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,473.00000	1,410	27.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.10	Call			702.00000	680	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			825.00000	763	25.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			400.00000	377	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,473.00000	1,410	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			373.00000	350	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,547.00000	1,484	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			360.00000	337	27.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,584.00000	1,521	27.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.19120		13.14830		25.56	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.15	Call			1,029.00000	1,011	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,031.00000	970	25.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			993.00000	975	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,095.00000	1,034	25.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			976.00000	957	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,127.00000	1,066	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,011.00000	993	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,063.00000	1,002	25.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			959.00000	940	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,160.00000	1,099	25.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			942.00000	923	26.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,194.00000	1,132	26.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			976.00000	957	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,127.00000	1,066	25.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			942.00000	923	26.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,194.00000	1,132	26.06	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,067.00000	1,050	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			969.00000	909	25.21	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,087.00000	1,069	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			939.00000	878	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			926.00000	907	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,227.00000	1,165	26.18	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			845.00000	825	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,396.00000	1,334	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			826.00000	806	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,427.00000	1,365	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			864.00000	845	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,366.00000	1,304	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			771.00000	751	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,523.00000	1,460	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			771.00000	751	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,523.00000	1,460	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			754.00000	733	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,555.00000	1,492	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			789.00000	769	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,491.00000	1,428	26.69	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.00	Call			736.00000	716	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,588.00000	1,525	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			703.00000	682	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,655.00000	1,591	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			807.00000	787	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,459.00000	1,396	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			910.00000	891	26.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,261.00000	1,199	26.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,048.00000	1,030	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,000.00000	939	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			671.00000	649	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,722.00000	1,658	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			489.00000	468	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,191.00000	2,126	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			807.00000	787	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,459.00000	1,396	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			703.00000	682	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,655.00000	1,591	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			639.00000	618	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,791.00000	1,727	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			610.00000	588	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,861.00000	1,797	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			581.00000	559	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,933.00000	1,868	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			553.00000	532	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,005.00000	1,941	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			879.00000	860	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,331.00000	1,269	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			639.00000	618	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,791.00000	1,727	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			610.00000	588	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,861.00000	1,797	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,222.00000	1,206	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			774.00000	714	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,170.00000	1,152	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			821.00000	761	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,125.00000	1,107	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			877.00000	816	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			879.00000	860	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,331.00000	1,269	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			894.00000	875	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,296.00000	1,234	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			719.00000	699	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,621.00000	1,558	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			687.00000	666	26.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.15	Put			1,688.00000	1,624	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			655.00000	634	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,757.00000	1,693	26.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,048.00000	1,030	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,000.00000	939	25.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,125.00000	1,107	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			877.00000	816	24.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,144.00000	1,126	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			846.00000	784	24.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,107.00000	1,089	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			909.00000	847	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			894.00000	875	26.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,296.00000	1,234	26.43	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.16300		243.46200		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			296.27200		296.89200		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future			303.97800		304.62200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			306.96400		307.52900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.63600		126.75900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			129.93000		130.06000		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			132.70400		132.82900		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			298.17300		298.73600		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			305.92900		306.51400		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			312.45900		313.04050		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			338.06800		338.43800		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.57800		346.95700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			349.48400		349.99400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.74400		8.70000		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.70900		8.69100		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.07100		8.08900		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.46700		8.44300		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.74800		8.75000		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J204 On 21/12/2018 jSwap			8.59400		8.59200		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.53600		8.53000		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			7.57100		7.53900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.61000		6.47500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.70200		6.56400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.27000		7.18500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.33700		7.25700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.07900		8.04300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.15400		8.12100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.36500		8.35600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.39000		8.37800		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			10.61400		10.65400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.13800		10.25000		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.41200		10.49200		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.83200		9.91600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			286.01600		286.86800		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			293.45600		294.33700		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			299.71900		300.60400		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.10400		6.02400		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,120.00000	4,015	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.56400		5.47300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,428.00000	4,332	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			6.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,676.00000	4,580	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			4.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			4.94000		4.82600		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,425.00000	1,341	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			60.00000	71	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.74400		7.73100		12.40	0.00	0	10,204.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	7.25	Call			1,689.00000	1,644	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,525.00000	4,555	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			583.00000	559	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,004.00000	8,056	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,743.00000	7,666	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			633.00000	632	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.69200		7.67900		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,989.00000	9,921	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,540.00000	1,546	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.70200		7.69000		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,906.00000	4,864	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,940.00000	5,962	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.72800		7.71600		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,524.00000	6,482	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,348.00000	6,368	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.16800		8.12600		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			5,259.00000	5,001	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,628.00000	6,822	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			11,315.00000	10,945	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,414.00000	2,495	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			763.00000	695	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			20,326.00000	20,708	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.12900		8.08600		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,958.00000	5,741	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,503.00000	12,748	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			14,611.00000	14,268	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,346.00000	5,464	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.12900		8.08500		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,950.00000	8,714	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,430.00000	15,661	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			16,771.00000	16,438	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,566.00000	7,701	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.14200		8.09700		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			14,211.00000	13,921	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,611.00000	12,796	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.25000		9.14000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,207.00000	1,181	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			652.00000	659	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.67700		7.68400		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,274.00000	7,295	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			335.00000	324	12.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future			7.56800	7.57600		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		8,238.00000	8,259	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,066.00000	1,051	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.53500	7.54400		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		4,209.00000	4,220	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,398.00000	4,371	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.52500	7.53600		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,830.00000	4,846	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		4,979.00000	4,950	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.19800	8.18600		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call		6,086.00000	6,015	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,368.00000	1,368	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.13700	8.12500		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,764.00000	8,701	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,422.00000	2,428	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.13900	8.12700		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		4,562.00000	4,520	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,248.00000	8,275	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.16200	8.15000		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		7,531.00000	7,484	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,252.00000	7,272	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.22600	8.21400		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call		2,218.00000	2,165	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,294.00000	5,319	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call		5,479.00000	5,405	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		2,074.00000	2,077	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,503.00000	6,425	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,562.00000	1,562	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.17500	8.16300		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		9,415.00000	9,345	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,749.00000	2,757	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.17700	8.16500		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,982.00000	4,936	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,288.00000	9,317	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.19600	8.18500		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,924.00000	7,876	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,832.00000	7,852	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.55100	7.56700		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,719.00000	5,766	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		351.00000	336	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.41900	7.43700		11.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 06/08/2009 Bond Future	7.00	Call			2,233.00000	2,253	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			3,874.00000	3,827	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,270.00000	7,318	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			796.00000	778	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.36700		7.38800		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,751.00000	3,784	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,355.00000	3,313	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.34000		7.36400		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			4,294.00000	4,332	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,837.00000	3,794	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.28300		8.24100		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,634.00000	6,411	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,732.00000	1,789	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.24000		8.19600		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,680.00000	9,460	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,027.00000	3,098	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.24200		8.19800		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,162.00000	5,024	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,865.00000	10,014	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.26100		8.21500		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,379.00000	8,206	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,155.00000	8,277	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.32300		8.25000		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,722.00000	5,370	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,350.00000	2,502	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.31100		8.23000		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,867.00000	9,466	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,224.00000	3,376	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.35300		8.26900		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,877.00000	5,604	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,472.00000	9,762	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.44400		8.36300		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			9,347.00000	9,036	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,449.00000	8,670	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.97400		7.93200		34.24	572,095.44	7	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,700.00000	10,364	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,595.00000	1,651	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.94000		7.89700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			12,178.00000	11,878	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,730.00000	4,834	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.93600		7.89300		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/11/2009 Bond Future	7.25	Call			7,526.00000	7,321	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			13,956.00000	14,155	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,596.00000	6,407	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,743.00000	15,958	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.94200		7.89800		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			10,388.00000	10,158	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,266.00000	14,446	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			21,500.00000	21,167	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,034.00000	5,113	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			294.37800		294.94000		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			302.03500		302.61900		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			308.48200		309.06300		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.49960		6.44440		26.41	974,940.00	150	12,986.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			156.00000	178	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			162.00000	128	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			138.00000	156	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			193.00000	156	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			121.00000	137	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			227.00000	188	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			121.00000	137	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			227.00000	188	27.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			95.00000	106	28.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			300.00000	257	28.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			107.00000	121	27.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			263.00000	221	27.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			107.00000	121	27.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			263.00000	221	27.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			84.00000	94	29.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			339.00000	294	29.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			74.00000	83	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			380.00000	333	30.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			95.00000	106	28.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			300.00000	257	28.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			84.00000	94	29.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			339.00000	294	29.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			58.00000	64	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			463.00000	415	31.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			65.00000	73	30.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			421.00000	373	30.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			44.00000	49	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			550.00000	499	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			51.00000	56	31.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.90	Put			506.00000	457	31.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			44.00000	49	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			550.00000	499	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			65.00000	73	30.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			421.00000	373	30.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			37.00000	41	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			593.00000	541	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			31.00000	34	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			637.00000	585	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			51.00000	56	31.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			506.00000	457	31.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			2.00000	2	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,208.00000	1,153	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			1.00000	1	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,357.00000	1,302	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			5.00000	5	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,060.00000	1,006	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			12.00000	13	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			867.00000	813	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			21.00000	23	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			727.00000	674	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			26.00000	28	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			681.00000	629	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			202.00000	231	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			108.00000	81	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			261.00000	297	23.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			67.00000	47	23.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			230.00000	262	24.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			86.00000	63	24.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			178.00000	203	25.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			133.00000	103	25.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			156.00000	178	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			162.00000	128	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			31.00000	34	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			637.00000	585	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			296.00000	339	24.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			51.00000	39	24.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			178.00000	203	25.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			133.00000	103	25.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			21.00000	23	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			727.00000	674	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			17.00000	19	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			773.00000	719	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			12.00000	13	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			867.00000	813	32.34	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Call			8.00000	8	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			963.00000	908	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			14.00000	15	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			820.00000	766	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			9.00000	10	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			915.00000	861	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			374.00000	425	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			29.00000	25	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			296.00000	339	24.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			51.00000	39	24.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			552.00000	607	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			8.00000	7	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			460.00000	513	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			16.00000	14	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			506.00000	560	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			11.00000	10	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			416.00000	468	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			22.00000	19	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			333.00000	383	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			39.00000	33	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			333.00000	383	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			39.00000	33	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			17.00000	19	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			773.00000	719	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			8.00000	8	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			963.00000	908	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			6.00000	6	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			1,012.00000	957	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			4.00000	4	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,109.00000	1,054	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			3.00000	3	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,159.00000	1,104	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			2.00000	2	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,257.00000	1,202	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			1.00000	1	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,456.00000	1,401	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			1.00000	1	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,456.00000	1,401	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			0.00000	0	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,556.00000	1,501	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	0	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,656.00000	1,601	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	0	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,756.00000	1,701	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			1.00000	1	32.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,307.00000	1,252	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			1.00000	1	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,406.00000	1,351	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			1.00000	1	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,506.00000	1,451	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			0.00000	0	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,606.00000	1,551	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			26.00000	28	32.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			681.00000	629	32.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.57420		6.51840		26.21	657,420.00	100	1,470.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			377.00000	403	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			359.00000	329	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			358.00000	383	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			390.00000	359	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			341.00000	364	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			422.00000	390	26.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			324.00000	346	26.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			456.00000	422	26.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			294.00000	314	27.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			525.00000	490	27.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			324.00000	346	26.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			456.00000	422	26.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			308.00000	330	27.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			490.00000	455	27.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			280.00000	299	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			561.00000	525	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			267.00000	285	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			598.00000	561	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			243.00000	260	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			675.00000	635	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			243.00000	260	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			675.00000	635	28.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			255.00000	272	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			636.00000	598	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			267.00000	285	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			598.00000	561	28.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			218.00000	232	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			749.00000	708	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			232.00000	248	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			714.00000	674	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			255.00000	272	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			636.00000	598	28.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			280.00000	299	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			561.00000	525	27.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			308.00000	330	27.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Put			490.00000	455	27.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			204.00000	218	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			785.00000	744	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			191.00000	204	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			822.00000	780	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			218.00000	232	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			749.00000	708	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			191.00000	204	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			822.00000	780	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			75.00000	80	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,357.00000	1,306	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			64.00000	69	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,446.00000	1,395	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			101.00000	109	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,183.00000	1,134	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			135.00000	145	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,017.00000	971	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			167.00000	178	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			898.00000	854	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			178.00000	191	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			860.00000	817	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			358.00000	383	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			390.00000	359	26.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			396.00000	423	25.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			328.00000	299	25.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			417.00000	445	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			298.00000	270	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			417.00000	445	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			298.00000	270	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			461.00000	493	24.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			243.00000	219	24.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			178.00000	191	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			860.00000	817	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			155.00000	166	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			937.00000	892	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			135.00000	145	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,017.00000	971	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			117.00000	126	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,099.00000	1,051	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			145.00000	155	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			977.00000	931	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			126.00000	135	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,057.00000	1,011	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			514.00000	549	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			195.00000	175	23.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.00	Call			648.00000	688	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			129.00000	114	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			578.00000	617	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			160.00000	142	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			514.00000	549	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			195.00000	175	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			461.00000	493	24.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			243.00000	219	24.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			613.00000	652	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			144.00000	128	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			545.00000	582	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			177.00000	158	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			487.00000	520	24.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			218.00000	196	24.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			438.00000	468	24.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			270.00000	244	24.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			545.00000	582	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			177.00000	158	23.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			109.00000	117	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,141.00000	1,093	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			94.00000	101	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,226.00000	1,177	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			155.00000	166	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			937.00000	892	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			87.00000	94	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,269.00000	1,219	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			87.00000	94	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,269.00000	1,219	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			75.00000	80	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,357.00000	1,306	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			64.00000	69	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,446.00000	1,395	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			55.00000	59	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,536.00000	1,485	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			47.00000	50	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,628.00000	1,576	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			40.00000	43	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,721.00000	1,668	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			34.00000	36	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,815.00000	1,762	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			40.00000	43	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,721.00000	1,668	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			109.00000	117	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,141.00000	1,093	29.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			396.00000	423	25.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Put			328.00000	299	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.63440		6.57670		26.54	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			506.00000	532	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			529.00000	498	26.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			488.00000	513	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			562.00000	529	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			471.00000	495	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			595.00000	561	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			471.00000	495	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			595.00000	561	26.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			440.00000	462	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			663.00000	628	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			488.00000	513	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			562.00000	529	26.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			455.00000	478	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			629.00000	594	27.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			425.00000	446	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			698.00000	662	27.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			411.00000	432	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			734.00000	697	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			398.00000	417	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			771.00000	733	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			372.00000	391	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			846.00000	806	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			385.00000	404	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			808.00000	769	28.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			398.00000	417	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			771.00000	733	27.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			372.00000	391	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			846.00000	806	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			340.00000	357	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			914.00000	873	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			356.00000	374	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			879.00000	839	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			356.00000	374	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			879.00000	839	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			544.00000	570	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			467.00000	436	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			325.00000	342	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			948.00000	907	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			296.00000	312	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			1,020.00000	977	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			563.00000	590	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			437.00000	406	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			525.00000	551	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.55	Put			498.00000	467	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			340.00000	357	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			914.00000	873	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			311.00000	326	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			984.00000	942	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			602.00000	632	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			375.00000	347	24.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			563.00000	590	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			437.00000	406	25.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			440.00000	462	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			663.00000	628	27.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			296.00000	312	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			1,020.00000	977	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			270.00000	284	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,093.00000	1,050	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			411.00000	432	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			734.00000	697	27.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			325.00000	342	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			948.00000	907	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			270.00000	284	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,093.00000	1,050	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			245.00000	258	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,169.00000	1,124	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			283.00000	298	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,056.00000	1,013	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			257.00000	271	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,131.00000	1,086	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			234.00000	246	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,207.00000	1,162	28.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			624.00000	655	24.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			347.00000	320	24.51	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			582.00000	610	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			406.00000	376	25.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			646.00000	679	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			320.00000	294	24.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			525.00000	551	26.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			498.00000	467	26.08	0.00	0	0.00

<b>Total for Derivatives:</b>								<b>98,778,027.04</b>	<b>9,489</b>	<b>436,052.00</b>
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Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>								<b>98,778,027.04</b>	<b>9,489</b>	<b>436,052.00</b>
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