

Daily MTM Report

Daily summary for 20/02/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR3 On 23/04/2009 Bond			16.98300		16.98300			0.00	0	0.00
R153 On 31/08/2010 Bond			6.83500		6.83000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.98000		8.06500			0.00	0	0.00
R186 On 21/12/2026 Bond			8.30500		8.40000			0.00	0	0.00
R196 On 28/02/2009 Bond			10.09200		10.09800			0.00	0	0.00
R201 On 21/12/2014 Bond			7.96000		8.04500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.38000		8.46000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.41000		8.49000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.88000		7.97000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.44500		8.52500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.46600		8.54900			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				8.10500	8.19500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.20650		10.05620		28.11	81,264,153.00	7,962	171,815.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			303.00000	376	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			296.00000	220	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			217.00000	271	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			461.00000	365	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			204.00000	254	30.51	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			497.00000	398	30.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			283.00000	352	28.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			327.00000	246	28.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			265.00000	330	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			359.00000	274	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			248.00000	309	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			392.00000	303	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			145.00000	182	32.28	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			689.00000	575	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			346.00000	430	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			240.00000	173	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			456.00000	558	26.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			149.00000	102	26.55	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			528.00000	641	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			122.00000	84	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			426.00000	524	26.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			169.00000	117	26.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			283.00000	352	28.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			327.00000	246	28.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			232.00000	290	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			426.00000	333	29.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			190.00000	238	30.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			534.00000	431	30.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			303.00000	376	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			296.00000	220	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			9.00000	11	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,252.00000	2,104	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			397.00000	490	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			191.00000	134	26.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.20	Call			248.00000	309	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			392.00000	303	29.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			178.00000	222	31.21	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			572.00000	466	31.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			217.00000	271	30.11	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			461.00000	365	30.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			166.00000	208	31.57	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			610.00000	501	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			98.00000	123	34.41	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			942.00000	817	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			77.00000	96	35.83	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,121.00000	989	35.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			265.00000	330	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			359.00000	274	28.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			204.00000	254	30.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			497.00000	398	30.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			87.00000	108	35.12	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,031.00000	902	35.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			371.00000	459	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			215.00000	153	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			397.00000	490	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			191.00000	134	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			566.00000	683	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			110.00000	77	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			645.00000	770	28.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			89.00000	64	28.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			605.00000	726	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			99.00000	70	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			566.00000	683	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			110.00000	77	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			324.00000	402	27.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			268.00000	196	27.79	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			190.00000	238	30.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			534.00000	431	30.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			145.00000	182	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			689.00000	575	32.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			155.00000	194	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			649.00000	538	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			127.00000	159	32.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			771.00000	653	32.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			105.00000	131	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			899.00000	775	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			92.00000	115	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			986.00000	859	34.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			136.00000	170	32.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			730.00000	614	32.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			119.00000	149	33.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			813.00000	693	33.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			52.00000	65	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,396.00000	1,258	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			48.00000	59	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,442.00000	1,303	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			36.00000	45	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,580.00000	1,439	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,156.00000	2,307	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			813.00000	950	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			57.00000	44	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			491.00000	599	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			135.00000	93	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			728.00000	859	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			72.00000	53	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			900.00000	1,041	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			44.00000	34	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,316.00000	1,464	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			10.00000	7	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,268.00000	1,415	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			12.00000	9	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,461.00000	1,611	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			5.00000	4	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,461.00000	1,611	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			5.00000	4	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,510.00000	1,660	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			4.00000	3	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,658.00000	1,808	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			2.00000	2	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,609.00000	1,759	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			3.00000	2	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,560.00000	1,709	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			3.00000	3	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,758.00000	1,908	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			1.00000	1	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,510.00000	1,660	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			4.00000	3	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,007.00000	2,157	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,907.00000	2,057	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,807.00000	1,957	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			1.00000	1	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,708.00000	1,858	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			2.00000	1	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,413.00000	1,562	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			6.00000	5	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,220.00000	1,367	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			14.00000	11	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,708.00000	1,858	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			2.00000	1	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,609.00000	1,759	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			3.00000	2	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,220.00000	1,367	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			14.00000	11	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,126.00000	1,272	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			20.00000	15	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,056.00000	2,207	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,957.00000	2,107	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,857.00000	2,007	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	1	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,364.00000	1,513	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			8.00000	6	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,957.00000	2,107	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,857.00000	2,007	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			1.00000	1	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,364.00000	1,513	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			8.00000	6	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,268.00000	1,415	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			12.00000	9	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,173.00000	1,319	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			17.00000	13	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,007.00000	2,157	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,907.00000	2,057	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			1.00000	0	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,413.00000	1,562	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			6.00000	5	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,758.00000	1,908	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			1.00000	1	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,080.00000	1,225	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			24.00000	18	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			989.00000	1,132	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			33.00000	25	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			900.00000	1,041	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			44.00000	34	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			989.00000	1,132	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			33.00000	25	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			728.00000	859	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			72.00000	53	29.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			491.00000	599	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			135.00000	93	26.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,173.00000	1,319	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			17.00000	13	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			813.00000	950	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			57.00000	44	30.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			426.00000	524	26.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			169.00000	117	26.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			371.00000	459	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			215.00000	153	27.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			770.00000	904	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			64.00000	48	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			686.00000	814	29.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			80.00000	58	29.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			346.00000	430	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			240.00000	173	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			155.00000	194	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			649.00000	538	31.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			136.00000	170	32.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			730.00000	614	32.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			82.00000	102	35.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,075.00000	945	35.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			72.00000	90	36.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,166.00000	1,034	36.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			112.00000	140	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			856.00000	733	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			98.00000	123	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			942.00000	817	34.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			112.00000	140	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			856.00000	733	33.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			68.00000	85	36.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,212.00000	1,078	36.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			61.00000	75	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,304.00000	1,169	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			61.00000	75	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,304.00000	1,169	37.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			44.00000	54	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,487.00000	1,348	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			30.00000	37	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,674.00000	1,531	37.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			25.00000	31	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,768.00000	1,624	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			20.00000	25	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,864.00000	1,719	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			16.00000	21	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,960.00000	1,814	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			82.00000	102	35.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,075.00000	945	35.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			72.00000	90	36.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,166.00000	1,034	36.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			64.00000	80	36.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,258.00000	1,123	36.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			57.00000	71	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,351.00000	1,214	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			40.00000	49	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,533.00000	1,393	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			33.00000	41	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,627.00000	1,484	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			27.00000	34	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,721.00000	1,577	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			22.00000	28	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,816.00000	1,671	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			25.00000	31	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,768.00000	1,624	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			77.00000	96	35.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,121.00000	989	35.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			105.00000	131	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			899.00000	775	34.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			605.00000	726	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			99.00000	70	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			857.00000	996	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			51.00000	40	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			686.00000	814	29.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			80.00000	58	29.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			944.00000	1,086	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			38.00000	30	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			770.00000	904	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			64.00000	48	30.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			528.00000	641	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			122.00000	84	27.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			36.00000	45	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,580.00000	1,439	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			0.00000	71	37.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			0.00000	1,214	37.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.37520		10.22240		28.60	830,016.00	80	16,948.00

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			664.00000	741	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			642.00000	566	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			574.00000	644	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			802.00000	718	29.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			558.00000	626	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			836.00000	750	29.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			645.00000	721	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			672.00000	595	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			626.00000	701	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			704.00000	626	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			591.00000	662	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			768.00000	687	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			702.00000	782	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			579.00000	507	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			763.00000	851	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			491.00000	426	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			810.00000	903	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			438.00000	378	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			742.00000	827	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			519.00000	452	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			626.00000	701	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			704.00000	626	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			543.00000	608	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			870.00000	783	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			608.00000	681	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			736.00000	656	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			591.00000	662	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			768.00000	687	29.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			509.00000	571	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			936.00000	846	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			509.00000	571	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			936.00000	846	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			861.00000	959	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			389.00000	334	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			888.00000	988	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			365.00000	313	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			835.00000	931	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			413.00000	356	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			721.00000	804	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			549.00000	479	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			721.00000	804	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			549.00000	479	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			682.00000	761	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			610.00000	536	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			608.00000	681	29.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.35	Put			736.00000	656	29.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			528.00000	592	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			905.00000	817	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			528.00000	592	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			905.00000	817	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			543.00000	608	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			870.00000	783	29.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			455.00000	513	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,033.00000	938	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			491.00000	551	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			968.00000	876	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			422.00000	477	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,100.00000	1,001	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			376.00000	426	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,204.00000	1,101	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			348.00000	395	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,276.00000	1,169	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			439.00000	494	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,066.00000	969	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			455.00000	513	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,033.00000	938	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			406.00000	459	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,134.00000	1,034	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			296.00000	338	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,424.00000	1,312	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			231.00000	265	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,659.00000	1,540	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			222.00000	254	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,699.00000	1,579	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			195.00000	224	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,822.00000	1,699	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			334.00000	380	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,312.00000	1,205	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			439.00000	494	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,066.00000	969	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,008.00000	1,118	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			286.00000	242	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			786.00000	876	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			464.00000	401	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			943.00000	1,049	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			321.00000	273	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			835.00000	931	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			413.00000	356	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,076.00000	1,189	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			254.00000	214	26.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,412.00000	1,539	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			139.00000	114	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,412.00000	1,539	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			139.00000	114	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,534.00000	1,665	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			111.00000	90	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,575.00000	1,708	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			103.00000	83	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,617.00000	1,752	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			95.00000	77	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,703.00000	1,840	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			81.00000	65	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,660.00000	1,796	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			88.00000	70	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,835.00000	1,974	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			62.00000	49	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,660.00000	1,796	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			88.00000	70	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,493.00000	1,623	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			120.00000	98	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,016.00000	2,159	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			43.00000	34	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,924.00000	2,066	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			52.00000	41	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,747.00000	1,884	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			74.00000	59	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,333.00000	1,458	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			161.00000	133	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,257.00000	1,378	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			184.00000	153	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,970.00000	2,112	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			47.00000	37	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,879.00000	2,020	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			57.00000	45	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,790.00000	1,929	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			68.00000	54	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,452.00000	1,581	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			129.00000	106	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,372.00000	1,498	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			150.00000	123	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,295.00000	1,418	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			172.00000	142	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,201.00000	2,347	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			29.00000	22	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,108.00000	2,253	26.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.15	Put			35.00000	27	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,747.00000	1,884	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			74.00000	59	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,835.00000	1,974	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			62.00000	49	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,062.00000	2,206	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			39.00000	30	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,879.00000	2,020	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			57.00000	45	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,452.00000	1,581	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			129.00000	106	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,703.00000	1,840	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			81.00000	65	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,617.00000	1,752	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			95.00000	77	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,534.00000	1,665	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			111.00000	90	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,295.00000	1,418	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			172.00000	142	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,219.00000	1,339	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			197.00000	164	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,147.00000	1,263	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			224.00000	188	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,219.00000	1,339	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			197.00000	164	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			888.00000	988	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			365.00000	313	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			943.00000	1,049	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			321.00000	273	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,147.00000	1,263	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			224.00000	188	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			702.00000	782	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			579.00000	507	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,076.00000	1,189	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			254.00000	214	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			786.00000	876	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			464.00000	401	27.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			975.00000	1,083	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			303.00000	258	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			915.00000	1,018	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			343.00000	293	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			682.00000	761	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			610.00000	536	28.35	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			473.00000	532	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,000.00000	907	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.15	Call			348.00000	395	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,276.00000	1,169	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			321.00000	365	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,349.00000	1,240	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			391.00000	442	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,169.00000	1,067	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			362.00000	410	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,239.00000	1,135	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			422.00000	477	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,100.00000	1,001	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			362.00000	410	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,239.00000	1,135	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			309.00000	351	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,386.00000	1,276	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			285.00000	325	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,462.00000	1,349	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			262.00000	299	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,540.00000	1,424	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			241.00000	276	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,619.00000	1,501	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			273.00000	312	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,501.00000	1,387	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			251.00000	288	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,579.00000	1,462	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			212.00000	244	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,740.00000	1,619	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			179.00000	206	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,906.00000	1,781	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			164.00000	189	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,991.00000	1,864	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			150.00000	173	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,077.00000	1,948	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			137.00000	158	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,164.00000	2,033	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			203.00000	234	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,781.00000	1,659	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			187.00000	215	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,864.00000	1,740	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			171.00000	197	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,949.00000	1,822	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			156.00000	181	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,034.00000	1,906	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			251.00000	288	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,579.00000	1,462	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			164.00000	189	30.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.05	Put		1,991.00000	1,864	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		664.00000	741	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		642.00000	566	28.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		309.00000	351	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,386.00000	1,276	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		285.00000	325	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,462.00000	1,349	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		376.00000	426	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,204.00000	1,101	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		296.00000	338	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,424.00000	1,312	30.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		763.00000	851	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		491.00000	426	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		915.00000	1,018	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		343.00000	293	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		810.00000	903	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		438.00000	378	27.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		1,111.00000	1,226	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		239.00000	201	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		1,042.00000	1,153	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		270.00000	228	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		975.00000	1,083	26.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		303.00000	258	26.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.51660	10.36180		28.65	262,915.00	25	267.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		900.00000	980	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		889.00000	813	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		812.00000	885	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,050.00000	968	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		796.00000	867	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,084.00000	1,000	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		882.00000	960	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		920.00000	843	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		864.00000	940	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		952.00000	874	28.91	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		846.00000	921	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		984.00000	905	29.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		939.00000	1,020	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		827.00000	753	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		995.00000	1,078	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		733.00000	662	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		1,056.00000	1,145	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put		644.00000	578	27.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		977.00000	1,058	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		765.00000	691	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call		765.00000	833	29.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,153.00000	1,066	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			829.00000	903	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,017.00000	936	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			812.00000	885	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,050.00000	968	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			726.00000	792	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,214.00000	1,126	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			726.00000	792	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,214.00000	1,126	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			829.00000	903	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,017.00000	936	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			920.00000	1,000	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			858.00000	783	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			958.00000	1,038	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			796.00000	722	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,100.00000	1,193	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			588.00000	526	26.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,077.00000	1,168	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			616.00000	552	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,035.00000	1,122	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			673.00000	605	27.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			572.00000	627	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,511.00000	1,411	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,123.00000	1,218	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			561.00000	501	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,077.00000	1,168	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			616.00000	552	26.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,235.00000	1,337	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			474.00000	420	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,175.00000	1,274	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			514.00000	457	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,123.00000	1,218	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			561.00000	501	26.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			920.00000	1,000	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			858.00000	783	28.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			882.00000	960	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			920.00000	843	28.78	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,266.00000	1,369	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			454.00000	402	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,205.00000	1,305	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			493.00000	438	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,146.00000	1,243	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			534.00000	476	26.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,014.00000	1,099	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			702.00000	633	27.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.35	Call		900.00000	980	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		889.00000	813	28.65	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,297.00000	1,402	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		436.00000	385	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,175.00000	1,274	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		514.00000	457	26.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		958.00000	1,038	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		796.00000	722	28.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		995.00000	1,078	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		733.00000	662	27.69	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		780.00000	850	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,118.00000	1,033	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		745.00000	812	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,183.00000	1,096	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		708.00000	772	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,246.00000	1,156	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		672.00000	734	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,310.00000	1,217	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		977.00000	1,058	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		765.00000	691	27.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		689.00000	753	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,278.00000	1,186	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		654.00000	715	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,342.00000	1,249	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		620.00000	679	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,409.00000	1,312	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		745.00000	812	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,183.00000	1,096	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		654.00000	715	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,342.00000	1,249	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		588.00000	644	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,476.00000	1,378	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		708.00000	772	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,246.00000	1,156	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		637.00000	697	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,375.00000	1,280	29.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,014.00000	1,099	27.49	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		702.00000	633	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.64050	10.48530		28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,083.00000	1,161	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,097.00000	1,021	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call		996.00000	1,069	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put		1,261.00000	1,179	29.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		980.00000	1,052	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,295.00000	1,212	29.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,683.00000	1,796	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			397.00000	356	25.26	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,047.00000	1,123	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,162.00000	1,083	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			1,030.00000	1,105	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,195.00000	1,115	29.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,117.00000	1,197	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,031.00000	957	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,189.00000	1,274	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			904.00000	833	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,228.00000	1,315	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			843.00000	774	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,152.00000	1,234	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			967.00000	894	28.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			949.00000	1,019	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,364.00000	1,278	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,065.00000	1,142	28.84	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,129.00000	1,052	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,013.00000	1,087	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,228.00000	1,147	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			919.00000	986	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,434.00000	1,346	29.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			980.00000	1,052	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,295.00000	1,212	29.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,100.00000	1,179	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,064.00000	988	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,249.00000	1,336	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			813.00000	745	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,269.00000	1,357	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			784.00000	717	27.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,228.00000	1,315	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			843.00000	774	27.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,134.00000	1,216	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			999.00000	925	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			625.00000	672	32.67	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,440.00000	2,331	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			517.00000	556	34.05	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,032.00000	2,915	34.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,312.00000	1,402	26.82	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			727.00000	662	26.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			876.00000	941	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,541.00000	1,450	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			890.00000	956	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,505.00000	1,415	30.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			836.00000	898	30.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,651.00000	1,557	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			862.00000	926	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,577.00000	1,486	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			625.00000	672	32.67	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,440.00000	2,331	32.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			764.00000	820	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,878.00000	1,780	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			787.00000	845	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,801.00000	1,704	30.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			680.00000	730	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,194.00000	2,090	32.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			608.00000	653	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,523.00000	2,413	32.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			545.00000	586	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,859.00000	2,745	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			491.00000	528	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,206.00000	3,088	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			699.00000	751	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,114.00000	2,011	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			560.00000	602	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,774.00000	2,661	33.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			504.00000	542	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,118.00000	3,001	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,183.00000	2,315	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			198.00000	175	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,748.00000	1,865	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			363.00000	324	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,406.00000	1,503	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			621.00000	563	26.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			661.00000	710	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,275.00000	2,169	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			479.00000	515	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,294.00000	3,175	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,263.00000	2,397	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			178.00000	156	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,815.00000	1,935	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			330.00000	294	25.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,456.00000	1,557	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			571.00000	516	26.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,189.00000	1,274	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			904.00000	833	27.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			811.00000	871	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,726.00000	1,630	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			575.00000	618	33.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,690.00000	2,578	33.26	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,955.00000	2,080	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			270.00000	240	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,563.00000	1,670	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			477.00000	429	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			720.00000	773	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,035.00000	1,933	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			439.00000	473	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,554.00000	3,432	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,884.00000	2,007	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			299.00000	266	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,508.00000	1,612	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			523.00000	472	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			591.00000	635	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,606.00000	2,495	33.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			504.00000	542	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,118.00000	3,001	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			423.00000	456	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,638.00000	3,515	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,028.00000	2,156	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			243.00000	216	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,619.00000	1,730	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			434.00000	389	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			741.00000	796	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,956.00000	1,856	31.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			531.00000	570	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,945.00000	2,830	33.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			456.00000	491	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,471.00000	3,350	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,105.00000	2,235	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			220.00000	194	24.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,358.00000	1,452	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			673.00000	611	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			643.00000	690	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,357.00000	2,250	32.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			545.00000	586	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,859.00000	2,745	33.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			467.00000	503	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,382.00000	3,262	34.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,992.00000	2,118	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			256.00000	228	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,591.00000	1,699	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			455.00000	409	25.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,290.00000	1,380	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			755.00000	689	26.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			730.00000	785	31.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,995.00000	1,894	31.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			617.00000	662	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,481.00000	2,372	32.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			524.00000	563	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,988.00000	2,873	33.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			448.00000	482	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,512.00000	3,391	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,427.00000	2,564	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			142.00000	124	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,955.00000	2,080	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			270.00000	240	24.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			720.00000	773	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,035.00000	1,933	31.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,511.00000	2,650	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			126.00000	110	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,619.00000	1,730	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			434.00000	389	25.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,554.00000	2,694	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			118.00000	103	24.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,066.00000	2,195	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			231.00000	205	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,651.00000	1,763	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			415.00000	372	25.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,335.00000	1,427	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			699.00000	636	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			904.00000	971	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,469.00000	1,380	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			752.00000	808	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,917.00000	1,817	31.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			634.00000	681	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,399.00000	2,290	32.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			538.00000	578	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,902.00000	2,788	33.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,683.00000	2,825	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			98.00000	85	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,748.00000	1,865	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			363.00000	324	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			661.00000	710	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,275.00000	2,169	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,640.00000	2,781	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			104.00000	91	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,144.00000	2,275	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			209.00000	184	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,715.00000	1,830	25.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			380.00000	340	25.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,382.00000	1,477	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			646.00000	587	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			934.00000	1,002	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,398.00000	1,312	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			775.00000	832	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,840.00000	1,742	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			652.00000	700	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,316.00000	2,209	32.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			485.00000	522	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,250.00000	3,131	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,861.00000	3,006	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			75.00000	65	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,344.00000	2,480	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			159.00000	139	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			836.00000	898	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,651.00000	1,557	30.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,906.00000	3,051	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			71.00000	61	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,385.00000	2,522	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			150.00000	131	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,920.00000	2,043	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			284.00000	253	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,535.00000	1,641	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			500.00000	450	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			849.00000	912	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,614.00000	1,521	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			710.00000	762	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,074.00000	1,972	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,951.00000	3,097	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			66.00000	57	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,596.00000	2,737	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			111.00000	97	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,683.00000	1,796	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			397.00000	356	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,303.00000	2,438	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			168.00000	148	24.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,849.00000	1,970	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			314.00000	280	25.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,482.00000	1,584	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			547.00000	494	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,209.00000	1,294	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			873.00000	803	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			823.00000	884	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,688.00000	1,594	30.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			689.00000	740	31.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,154.00000	2,050	31.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			583.00000	627	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,648.00000	2,536	33.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			415.00000	447	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,680.00000	3,557	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,884.00000	2,007	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			299.00000	266	24.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			699.00000	751	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,114.00000	2,011	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			392.00000	423	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,807.00000	3,683	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			407.00000	439	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,722.00000	3,599	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,920.00000	2,043	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			284.00000	253	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			710.00000	762	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,074.00000	1,972	31.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			599.00000	644	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,564.00000	2,454	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			431.00000	464	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,596.00000	3,474	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			378.00000	408	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,893.00000	3,767	35.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,469.00000	2,607	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			133.00000	117	24.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,344.00000	2,480	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			159.00000	139	24.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,427.00000	2,564	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			142.00000	124	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,861.00000	3,006	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			75.00000	65	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.99790		10.86430		29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,322.00000	1,386	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,307.00000	1,238	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,220.00000	1,279	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,505.00000	1,431	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,188.00000	1,246	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,573.00000	1,498	30.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,286.00000	1,349	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,372.00000	1,301	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,252.00000	1,313	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,438.00000	1,365	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,304.00000	1,367	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,340.00000	1,269	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,377.00000	1,444	29.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,213.00000	1,146	29.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,416.00000	1,485	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,152.00000	1,087	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,340.00000	1,405	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,276.00000	1,207	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,236.00000	1,296	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,472.00000	1,398	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,172.00000	1,229	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,608.00000	1,531	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,130.00000	1,185	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,706.00000	1,627	30.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,157.00000	1,213	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,643.00000	1,565	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,204.00000	1,262	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,539.00000	1,464	29.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			914.00000	958	31.93	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,349.00000	2,260	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,737.00000	1,822	27.14	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			723.00000	674	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,157.00000	1,213	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,643.00000	1,565	30.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,142.00000	1,198	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,678.00000	1,600	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,071.00000	1,123	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,857.00000	1,775	30.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,127.00000	1,182	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,713.00000	1,634	30.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,113.00000	1,167	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,749.00000	1,669	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,044.00000	1,095	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,930.00000	1,847	30.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,099.00000	1,152	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,784.00000	1,704	30.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,085.00000	1,138	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,820.00000	1,740	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,269.00000	1,331	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,405.00000	1,333	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,474.00000	1,546	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,060.00000	998	28.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,787.00000	1,874	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			673.00000	626	26.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,690.00000	1,772	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			775.00000	724	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,643.00000	1,723	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			829.00000	775	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,599.00000	1,677	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			884.00000	829	27.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,556.00000	1,631	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			941.00000	884	28.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,514.00000	1,588	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,000.00000	940	28.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			862.00000	904	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,548.00000	2,456	32.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,919.00000	2,012	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			555.00000	514	26.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,085.00000	1,138	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,820.00000	1,740	30.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			644.00000	675	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,480.00000	3,377	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,004.00000	2,100	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			490.00000	452	26.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,322.00000	1,386	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,307.00000	1,238	29.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			675.00000	707	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,360.00000	3,259	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,063.00000	2,161	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			449.00000	413	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,358.00000	1,424	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,244.00000	1,176	29.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			696.00000	729	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,282.00000	3,182	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,093.00000	2,193	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			429.00000	395	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,340.00000	1,405	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,276.00000	1,207	29.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,236.00000	1,296	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,472.00000	1,398	29.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			707.00000	741	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,243.00000	3,143	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,155.00000	2,257	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			391.00000	359	25.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			729.00000	764	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,165.00000	3,066	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,019.00000	1,068	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,004.00000	1,920	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			595.00000	624	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,681.00000	3,577	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,813.00000	1,901	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			648.00000	603	26.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,058.00000	1,109	30.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,893.00000	1,811	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,031.00000	1,082	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,967.00000	1,884	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			605.00000	634	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,640.00000	3,536	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,690.00000	1,772	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			775.00000	724	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,019.00000	1,068	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,004.00000	1,920	31.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			994.00000	1,042	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,080.00000	1,994	31.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			970.00000	1,017	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,156.00000	2,069	31.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			559.00000	586	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,845.00000	3,739	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,762.00000	1,848	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			698.00000	650	27.03	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,172.00000	1,229	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,608.00000	1,531	30.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,031.00000	1,082	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,967.00000	1,884	31.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,006.00000	1,055	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,042.00000	1,957	31.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			586.00000	615	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,722.00000	3,617	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,865.00000	1,955	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			601.00000	557	26.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			624.00000	654	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,560.00000	3,456	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,975.00000	2,070	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			511.00000	472	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,034.00000	2,130	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			469.00000	433	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			685.00000	718	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,321.00000	3,220	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,356.00000	2,464	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			292.00000	266	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,455.00000	1,525	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,091.00000	1,028	28.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,416.00000	1,485	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,152.00000	1,087	28.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			748.00000	784	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,084.00000	2,986	33.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,252.00000	2,357	25.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			338.00000	309	25.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,396.00000	1,464	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,182.00000	1,116	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,252.00000	1,313	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,438.00000	1,365	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,220.00000	1,279	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,505.00000	1,431	29.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			718.00000	752	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,204.00000	3,104	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,304.00000	1,367	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,340.00000	1,269	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,142.00000	1,198	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,678.00000	1,600	30.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			664.00000	696	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,400.00000	3,298	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			0.00000	2,426	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			0.00000	278	24.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			0.00000	1,505	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			0.00000	1,057	28.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			0.00000	1,464	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			0.00000	1,116	28.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			0.00000	776	33.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			0.00000	3,028	33.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.58450		14.48650		27.14	145,845.00	10	14,213.00
£ / R On 16/03/2009 Currency Future	14.50	Call			418.00000	447	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			431.00000	363	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			361.00000	386	27.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			525.00000	451	27.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			344.00000	367	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			558.00000	483	28.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			438.00000	470	26.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			402.00000	335	26.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			379.00000	406	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			493.00000	421	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			505.00000	545	26.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			319.00000	261	26.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			460.00000	494	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			373.00000	309	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			328.00000	349	28.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			592.00000	515	28.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			361.00000	386	27.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			525.00000	451	27.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			460.00000	494	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			373.00000	309	26.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			505.00000	545	26.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.30	Put		319.00000	261	26.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		556.00000	602	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		270.00000	217	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		651.00000	703	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		214.00000	168	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		587.00000	635	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		250.00000	200	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		398.00000	426	27.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		461.00000	391	27.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		299.00000	316	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		662.00000	582	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		247.00000	260	30.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		810.00000	726	30.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		285.00000	301	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		698.00000	617	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		236.00000	248	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		849.00000	763	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		313.00000	333	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		627.00000	548	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		225.00000	236	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		888.00000	802	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call		259.00000	273	29.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put		772.00000	689	29.79	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call		754.00000	812	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put		167.00000	128	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call		790.00000	851	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put		153.00000	116	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call		618.00000	668	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put		232.00000	184	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		398.00000	426	27.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		461.00000	391	27.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		379.00000	406	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		493.00000	421	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		271.00000	287	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		735.00000	652	29.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		196.00000	204	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		1,009.00000	920	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		124.00000	128	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,287.00000	1,193	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		94.00000	96	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,457.00000	1,361	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		132.00000	137	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		1,246.00000	1,152	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		184.00000	192	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		1,047.00000	957	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.40	Call			172.00000	179	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,086.00000	995	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			184.00000	192	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,047.00000	957	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			151.00000	157	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,165.00000	1,072	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			196.00000	204	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,009.00000	920	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			142.00000	147	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,205.00000	1,112	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			70.00000	71	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,633.00000	1,536	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			116.00000	119	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,329.00000	1,234	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			132.00000	137	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,246.00000	1,152	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			100.00000	103	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,414.00000	1,318	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			56.00000	56	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,769.00000	1,671	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			60.00000	60	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,724.00000	1,626	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			87.00000	89	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,501.00000	1,404	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			70.00000	71	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,633.00000	1,536	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			48.00000	47	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,861.00000	1,763	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			41.00000	40	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,954.00000	1,856	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			41.00000	40	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,954.00000	1,856	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			81.00000	82	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,545.00000	1,448	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			35.00000	34	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,048.00000	1,949	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			19.00000	18	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,383.00000	2,284	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			23.00000	22	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,286.00000	2,187	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			10.00000	9	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,724.00000	2,625	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			6.00000	5	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,019.00000	2,921	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			2.00000	2	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.05	Put			3,565.00000	3,467	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,164.00000	4,066	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,314.00000	4,216	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,014.00000	3,916	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			2.00000	2	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,466.00000	3,368	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,964.00000	3,866	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			16.00000	15	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,480.00000	2,381	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			65.00000	65	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,678.00000	1,581	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			29.00000	29	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,143.00000	2,044	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			75.00000	76	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,589.00000	1,492	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			172.00000	179	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,086.00000	995	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			215.00000	225	30.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			928.00000	840	30.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			162.00000	168	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,125.00000	1,033	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			313.00000	333	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			627.00000	548	28.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			285.00000	301	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			698.00000	617	29.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			205.00000	214	31.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			968.00000	880	31.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			100.00000	103	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,414.00000	1,318	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			87.00000	89	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,501.00000	1,404	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			247.00000	260	30.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			810.00000	726	30.06	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			225.00000	236	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			888.00000	802	30.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			142.00000	147	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,205.00000	1,112	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			108.00000	111	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,371.00000	1,276	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			94.00000	96	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,457.00000	1,361	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Call			124.00000	128	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,287.00000	1,193	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			56.00000	56	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,769.00000	1,671	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			48.00000	47	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,861.00000	1,763	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			25.00000	24	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,238.00000	2,139	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			75.00000	76	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,589.00000	1,492	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			65.00000	65	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,678.00000	1,581	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			29.00000	29	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,143.00000	2,044	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			21.00000	20	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,334.00000	2,236	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			52.00000	51	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,815.00000	1,717	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			44.00000	44	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,908.00000	1,809	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			38.00000	37	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,001.00000	1,902	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			32.00000	31	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,095.00000	1,997	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			27.00000	26	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,190.00000	2,092	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			87.00000	89	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,501.00000	1,404	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			13.00000	13	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,577.00000	2,478	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			11.00000	10	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,675.00000	2,576	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			9.00000	9	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,773.00000	2,674	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			8.00000	7	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,871.00000	2,773	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,665.00000	3,567	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,765.00000	3,667	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,865.00000	3,766	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,064.00000	3,966	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	0	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.65	Put			4,164.00000	4,066	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,264.00000	4,166	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,364.00000	4,266	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			5.00000	5	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,069.00000	2,970	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	4	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,168.00000	3,069	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			4.00000	3	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,267.00000	3,169	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			3.00000	3	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,366.00000	3,268	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			4.00000	4	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,168.00000	3,069	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			3.00000	3	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,366.00000	3,268	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,665.00000	3,567	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,865.00000	3,766	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			2.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,615.00000	3,517	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,715.00000	3,617	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,815.00000	3,716	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,914.00000	3,816	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,114.00000	4,016	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,214.00000	4,116	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,414.00000	4,316	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,964.00000	3,866	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,364.00000	4,266	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,464.00000	4,366	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,564.00000	4,466	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,664.00000	4,566	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,764.00000	4,666	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	1	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,064.00000	3,966	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,464.00000	4,366	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,564.00000	4,466	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			5.00000	4	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,118.00000	3,020	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			4.00000	3	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,217.00000	3,119	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			3.00000	3	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,317.00000	3,218	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			3.00000	2	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,416.00000	3,318	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			2.00000	2	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,516.00000	3,417	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			12.00000	11	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,626.00000	2,527	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			9.00000	8	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,822.00000	2,723	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			7.00000	6	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,921.00000	2,822	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			21.00000	20	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,334.00000	2,236	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			18.00000	17	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,431.00000	2,332	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			15.00000	14	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,528.00000	2,429	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			12.00000	11	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,626.00000	2,527	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			5.00000	4	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,118.00000	3,020	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			44.00000	44	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,908.00000	1,809	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			19.00000	18	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,383.00000	2,284	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			18.00000	17	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,431.00000	2,332	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			108.00000	111	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,371.00000	1,276	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			94.00000	96	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,457.00000	1,361	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			32.00000	31	31.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.55	Put		2,095.00000	1,997	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		236.00000	248	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		849.00000	763	30.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		60.00000	60	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,724.00000	1,626	31.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		299.00000	316	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		662.00000	582	29.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		530.00000	573	25.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		294.00000	238	25.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		482.00000	519	26.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		346.00000	284	26.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		903.00000	970	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		116.00000	86	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		827.00000	890	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		140.00000	105	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		684.00000	739	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		198.00000	154	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		1,065.00000	1,140	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		78.00000	55	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		982.00000	1,054	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		96.00000	69	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		827.00000	890	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		140.00000	105	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,107.00000	1,184	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		70.00000	49	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,023.00000	1,096	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		87.00000	62	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		942.00000	1,012	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		106.00000	77	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		864.00000	930	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		128.00000	95	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		718.00000	775	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		182.00000	141	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		651.00000	703	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		214.00000	168	25.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		482.00000	519	26.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		346.00000	284	26.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.82110	14.72170		27.62	0.00	0	404.00
£ / R On 12/06/2009 Currency Future	14.70	Call		924.00000	962	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put		902.00000	841	27.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call		867.00000	902	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		995.00000	931	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call		832.00000	865	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put		1,060.00000	994	28.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		944.00000	981	27.45	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	14.65	Put			872.00000	810	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			904.00000	941	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			933.00000	870	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			984.00000	1,021	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			812.00000	750	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			964.00000	1,001	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			842.00000	780	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			798.00000	829	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,126.00000	1,058	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			849.00000	883	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,028.00000	962	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			815.00000	847	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,093.00000	1,026	28.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			964.00000	1,001	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			842.00000	780	27.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,004.00000	1,042	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			783.00000	721	26.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,067.00000	1,109	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			695.00000	638	26.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,025.00000	1,064	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			753.00000	693	26.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			886.00000	922	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			964.00000	900	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			782.00000	812	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,160.00000	1,091	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			707.00000	733	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,335.00000	1,262	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			766.00000	796	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,195.00000	1,125	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			707.00000	733	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,335.00000	1,262	29.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			798.00000	829	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,126.00000	1,058	28.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			675.00000	700	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,403.00000	1,329	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			736.00000	764	29.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,264.00000	1,193	29.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,173.00000	1,220	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			602.00000	549	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,145.00000	1,191	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			623.00000	570	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,202.00000	1,251	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			581.00000	529	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			867.00000	902	27.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			995.00000	931	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	15.20	Call			751.00000	779	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,229.00000	1,158	28.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			640.00000	664	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,469.00000	1,393	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			530.00000	549	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,708.00000	1,628	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			461.00000	477	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,889.00000	1,806	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			545.00000	564	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,673.00000	1,593	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			607.00000	629	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,535.00000	1,458	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			591.00000	612	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,569.00000	1,491	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			624.00000	646	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,502.00000	1,425	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			575.00000	596	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,603.00000	1,525	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			624.00000	646	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,502.00000	1,425	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			411.00000	425	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,039.00000	1,954	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			501.00000	519	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,780.00000	1,698	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			474.00000	491	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,852.00000	1,770	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			377.00000	389	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,155.00000	2,068	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			448.00000	463	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,926.00000	1,842	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			399.00000	413	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,078.00000	1,992	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			355.00000	367	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,233.00000	2,146	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			335.00000	346	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,313.00000	2,225	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			325.00000	335	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,353.00000	2,264	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			388.00000	401	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,116.00000	2,030	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			435.00000	450	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,964.00000	1,879	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			315.00000	325	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,394.00000	2,304	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			255.00000	262	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.15	Put			2,683.00000	2,591	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			271.00000	279	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,599.00000	2,508	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			204.00000	210	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,983.00000	2,889	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			168.00000	173	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,247.00000	3,152	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			113.00000	115	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,791.00000	3,694	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			74.00000	75	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,353.00000	4,254	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			67.00000	68	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,495.00000	4,397	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			86.00000	87	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,164.00000	4,066	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			117.00000	119	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,745.00000	3,648	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			125.00000	128	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,653.00000	3,556	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			89.00000	90	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,117.00000	4,019	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			239.00000	246	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,767.00000	2,675	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			423.00000	438	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,001.00000	1,916	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			560.00000	580	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,638.00000	1,559	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			849.00000	883	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,028.00000	962	28.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			782.00000	812	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,160.00000	1,091	28.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			721.00000	748	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,300.00000	1,227	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			693.00000	718	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,371.00000	1,297	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			658.00000	682	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,436.00000	1,360	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			886.00000	922	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			964.00000	900	27.86	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			721.00000	748	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,300.00000	1,227	29.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			693.00000	718	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,371.00000	1,297	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			766.00000	796	28.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,195.00000	1,125	28.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Call			640.00000	664	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,469.00000	1,393	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			560.00000	580	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,638.00000	1,559	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			530.00000	549	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,708.00000	1,628	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			607.00000	629	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,535.00000	1,458	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			448.00000	463	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,926.00000	1,842	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			530.00000	549	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,708.00000	1,628	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			474.00000	491	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,852.00000	1,770	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			515.00000	534	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,744.00000	1,663	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			487.00000	505	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,816.00000	1,734	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			399.00000	413	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,078.00000	1,992	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			501.00000	519	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,780.00000	1,698	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			423.00000	438	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,001.00000	1,916	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			355.00000	367	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,233.00000	2,146	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			315.00000	325	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,394.00000	2,304	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			335.00000	346	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,313.00000	2,225	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			297.00000	306	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,475.00000	2,385	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			279.00000	288	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,557.00000	2,467	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			297.00000	306	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,475.00000	2,385	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			263.00000	271	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,641.00000	2,549	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			366.00000	378	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,194.00000	2,107	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			345.00000	356	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,273.00000	2,185	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			306.00000	316	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,434.00000	2,345	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			288.00000	297	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.95	Put			2,516.00000	2,426	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			461.00000	477	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,889.00000	1,806	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			411.00000	425	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,039.00000	1,954	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			306.00000	316	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,434.00000	2,345	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			225.00000	231	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,853.00000	2,760	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			211.00000	217	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,939.00000	2,846	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			198.00000	203	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,026.00000	2,932	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			185.00000	190	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,114.00000	3,019	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			109.00000	111	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,837.00000	3,740	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			102.00000	104	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,930.00000	3,833	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			95.00000	97	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,023.00000	3,926	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			83.00000	84	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,211.00000	4,113	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			77.00000	78	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,305.00000	4,207	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			72.00000	73	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,400.00000	4,302	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			163.00000	167	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,291.00000	3,196	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			153.00000	156	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,381.00000	3,285	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			143.00000	146	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,471.00000	3,375	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			134.00000	137	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,562.00000	3,465	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			153.00000	156	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,381.00000	3,285	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			134.00000	137	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,562.00000	3,465	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			109.00000	111	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,837.00000	3,740	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			95.00000	97	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,023.00000	3,926	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			105.00000	107	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,884.00000	3,786	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.60	Call			98.00000	100	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,977.00000	3,879	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			92.00000	93	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,070.00000	3,972	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			80.00000	81	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,258.00000	4,160	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			69.00000	70	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,448.00000	4,349	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			65.00000	65	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,543.00000	4,444	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			83.00000	84	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,211.00000	4,113	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			72.00000	73	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,400.00000	4,302	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			62.00000	63	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,591.00000	4,492	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			58.00000	59	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,686.00000	4,587	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			54.00000	54	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,782.00000	4,683	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			50.00000	51	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,878.00000	4,779	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			80.00000	81	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,258.00000	4,160	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			60.00000	61	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,638.00000	4,540	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			56.00000	56	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,734.00000	4,635	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			218.00000	224	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,896.00000	2,803	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			192.00000	197	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,070.00000	2,976	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			180.00000	184	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,158.00000	3,063	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			158.00000	162	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,336.00000	3,240	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			148.00000	151	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,426.00000	3,330	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			138.00000	141	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,516.00000	3,420	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			129.00000	132	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,607.00000	3,511	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			263.00000	271	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,641.00000	2,549	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			247.00000	254	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.20	Put			2,725.00000	2,633	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			232.00000	239	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,810.00000	2,717	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			218.00000	224	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,896.00000	2,803	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			158.00000	162	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,336.00000	3,240	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			345.00000	356	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,273.00000	2,185	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			255.00000	262	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,683.00000	2,591	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			271.00000	279	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,599.00000	2,508	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			225.00000	231	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,853.00000	2,760	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			198.00000	203	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,026.00000	2,932	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			388.00000	401	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,116.00000	2,030	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			545.00000	564	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,673.00000	1,593	29.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,045.00000	1,086	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			724.00000	665	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			984.00000	1,021	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			812.00000	750	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,292.00000	1,344	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			520.00000	472	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,232.00000	1,281	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			560.00000	510	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,117.00000	1,162	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			645.00000	591	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,418.00000	1,474	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			447.00000	403	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,354.00000	1,408	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			483.00000	437	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,232.00000	1,281	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			560.00000	510	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,451.00000	1,508	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			429.00000	387	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,386.00000	1,441	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			464.00000	420	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,323.00000	1,375	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			501.00000	454	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,262.00000	1,312	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			540.00000	491	26.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.30	Call			1,089.00000	1,133	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			667.00000	612	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,323.00000	1,375	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			501.00000	454	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,045.00000	1,086	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			724.00000	665	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,173.00000	1,220	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			602.00000	549	26.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			944.00000	981	27.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			872.00000	810	27.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.02000		14.92010		27.70	0.00	0	23.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,261.00000	1,301	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,241.00000	1,181	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,206.00000	1,243	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,336.00000	1,273	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,171.00000	1,207	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,401.00000	1,337	28.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,280.00000	1,321	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,210.00000	1,151	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,243.00000	1,281	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,272.00000	1,211	27.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,320.00000	1,360	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,150.00000	1,090	27.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,300.00000	1,341	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,180.00000	1,121	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,261.00000	1,301	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,241.00000	1,181	27.70	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,121.00000	1,154	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,501.00000	1,434	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,154.00000	1,189	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,434.00000	1,369	28.25	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,137.00000	1,171	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,467.00000	1,401	28.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,280.00000	1,321	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,210.00000	1,151	27.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,340.00000	1,380	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,120.00000	1,060	27.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,382.00000	1,418	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,062.00000	998	27.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,105.00000	1,138	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,534.00000	1,468	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,028.00000	1,058	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,708.00000	1,638	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,073.00000	1,105	28.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,603.00000	1,535	28.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.65	Call			1,009.00000	1,039	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,739.00000	1,669	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,105.00000	1,138	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,534.00000	1,468	28.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			991.00000	1,020	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,771.00000	1,700	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,058.00000	1,089	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,638.00000	1,569	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,224.00000	1,262	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,304.00000	1,242	27.88	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,472.00000	1,512	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			952.00000	892	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,446.00000	1,485	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			976.00000	915	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,498.00000	1,539	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			928.00000	869	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,188.00000	1,225	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,368.00000	1,305	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			955.00000	982	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,835.00000	1,762	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,361.00000	1,399	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,091.00000	1,029	27.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,300.00000	1,341	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,180.00000	1,121	27.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,089.00000	1,121	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,569.00000	1,501	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,580.00000	1,623	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			860.00000	803	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,525.00000	1,567	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			905.00000	847	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,420.00000	1,458	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,000.00000	938	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,694.00000	1,740	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			774.00000	720	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,637.00000	1,681	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			816.00000	761	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,525.00000	1,567	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			905.00000	847	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,723.00000	1,771	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			753.00000	701	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,665.00000	1,711	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			795.00000	741	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,608.00000	1,652	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			838.00000	782	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,553.00000	1,595	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.25	Put		883.00000	825	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,400.00000	1,438	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,030.00000	968	26.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,121.00000	1,154	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,501.00000	1,434	28.44	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		920.00000	946	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,900.00000	1,826	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,089.00000	1,121	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,569.00000	1,501	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		955.00000	982	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,835.00000	1,762	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		920.00000	946	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,900.00000	1,826	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		886.00000	911	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,966.00000	1,891	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		853.00000	877	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,033.00000	1,957	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,206.00000	1,243	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,336.00000	1,273	27.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,043.00000	1,073	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,673.00000	1,603	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		973.00000	1,001	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,803.00000	1,731	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,043.00000	1,073	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,673.00000	1,603	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		937.00000	964	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,867.00000	1,794	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		903.00000	929	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,933.00000	1,859	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		869.00000	894	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,999.00000	1,924	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,472.00000	1,512	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		952.00000	892	26.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,188.00000	1,225	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,368.00000	1,305	28.06	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,028.00000	1,058	29.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,708.00000	1,638	29.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.88300	12.80810		26.20	0.00	0	5,894.00
€ / R On 16/03/2009 Currency Future	12.80	Call		360.00000	387	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put		352.00000	304	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call		306.00000	327	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		447.00000	394	27.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		289.00000	310	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		481.00000	427	27.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.05	Call			274.00000	293	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			516.00000	460	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			323.00000	346	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			415.00000	363	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			410.00000	443	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			302.00000	260	26.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			464.00000	503	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			256.00000	220	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			221.00000	236	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			663.00000	603	29.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			233.00000	249	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			625.00000	566	28.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			210.00000	223	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			702.00000	640	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			180.00000	191	30.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			822.00000	758	30.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			189.00000	201	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			781.00000	718	30.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			163.00000	172	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			905.00000	839	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			145.00000	153	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			986.00000	920	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			199.00000	212	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			741.00000	679	30.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			171.00000	181	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			863.00000	798	31.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			274.00000	293	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			516.00000	460	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			210.00000	223	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			702.00000	640	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			126.00000	133	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,068.00000	1,000	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			117.00000	124	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,109.00000	1,041	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			109.00000	116	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,151.00000	1,083	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			48.00000	52	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,640.00000	1,569	33.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			47.00000	51	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,689.00000	1,618	33.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			70.00000	75	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,412.00000	1,342	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			102.00000	108	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,194.00000	1,125	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			155.00000	164	31.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.60	Put			947.00000	881	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			155.00000	164	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			947.00000	881	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			260.00000	277	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			551.00000	494	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			145.00000	153	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			986.00000	920	31.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			70.00000	75	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,412.00000	1,342	32.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			44.00000	48	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,786.00000	1,715	34.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			38.00000	41	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,130.00000	2,058	38.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			82.00000	87	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,324.00000	1,254	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			88.00000	94	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,280.00000	1,211	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			726.00000	786	26.62	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			118.00000	103	26.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			341.00000	366	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			383.00000	333	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			523.00000	568	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			215.00000	185	26.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			802.00000	866	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			94.00000	83	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			802.00000	866	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			94.00000	83	26.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			842.00000	908	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			84.00000	75	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			764.00000	826	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			106.00000	93	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			620.00000	673	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			162.00000	140	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			654.00000	710	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			146.00000	127	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			554.00000	602	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			196.00000	169	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			974.00000	1,042	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			66.00000	59	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			690.00000	747	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			132.00000	114	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			882.00000	950	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			74.00000	67	26.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,350.00000	1,419	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			42.00000	36	31.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.60	Call			1,255.00000	1,324	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			47.00000	41	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,160.00000	1,229	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			52.00000	46	29.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,067.00000	1,135	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			59.00000	52	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			654.00000	710	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			146.00000	127	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,303.00000	1,371	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			45.00000	38	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,208.00000	1,276	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			50.00000	43	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,113.00000	1,182	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			55.00000	49	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,020.00000	1,088	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			62.00000	55	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			928.00000	995	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			70.00000	62	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			842.00000	908	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			84.00000	75	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,067.00000	1,135	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			59.00000	52	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			586.00000	637	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			178.00000	154	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			764.00000	826	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			106.00000	93	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			493.00000	535	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			235.00000	202	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			437.00000	472	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			279.00000	239	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			493.00000	535	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			235.00000	202	26.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			437.00000	472	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			279.00000	239	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			385.00000	414	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			327.00000	281	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,208.00000	1,276	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			50.00000	43	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,020.00000	1,088	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			62.00000	55	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			620.00000	673	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			162.00000	140	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			464.00000	503	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			256.00000	220	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			109.00000	116	32.24	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	13.85	Put			1,151.00000	1,083	32.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			76.00000	81	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,368.00000	1,298	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			360.00000	387	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			352.00000	304	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			135.00000	143	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,027.00000	960	31.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			56.00000	61	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,548.00000	1,478	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			163.00000	172	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			905.00000	839	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,398.00000	1,467	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			40.00000	34	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			37.00000	39	39.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,229.00000	2,156	39.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			24.00000	26	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,816.00000	2,743	42.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			14.00000	14	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,405.00000	3,331	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			6.00000	6	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,998.00000	3,923	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			341.00000	366	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			383.00000	333	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			42.00000	46	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,884.00000	1,813	35.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			33.00000	35	41.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,475.00000	2,402	41.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			20.00000	21	44.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,062.00000	2,988	44.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			9.00000	10	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,651.00000	3,577	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			23.00000	24	43.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,914.00000	2,841	43.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			9.00000	9	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,701.00000	3,626	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			3.00000	3	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,495.00000	4,420	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,293.00000	5,218	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,494.00000	1,564	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			36.00000	31	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			30.00000	32	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,572.00000	2,499	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			15.00000	15	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,356.00000	3,282	44.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.95	Call			5.00000	5	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,146.00000	4,072	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			1.00000	1	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,943.00000	4,868	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,880.00000	1,951	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			22.00000	18	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			37.00000	40	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,179.00000	2,107	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			22.00000	23	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,964.00000	2,890	43.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			8.00000	8	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,750.00000	3,675	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			2.00000	3	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,544.00000	4,470	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,222.00000	2,294	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			14.00000	11	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,446.00000	1,515	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			38.00000	32	32.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			43.00000	47	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,835.00000	1,764	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			29.00000	31	42.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,621.00000	2,548	42.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			4.00000	4	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,196.00000	4,121	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,662.00000	2,736	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			4.00000	3	37.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,909.00000	2,984	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			1.00000	1	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,124.00000	2,196	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			16.00000	13	38.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			41.00000	45	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,933.00000	1,862	36.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			27.00000	28	42.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,718.00000	2,645	42.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			12.00000	12	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,504.00000	3,429	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,009.00000	3,083	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	0	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,222.00000	2,294	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			14.00000	11	38.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			43.00000	47	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,835.00000	1,764	35.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,959.00000	3,033	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	0	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,173.00000	2,245	38.55	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 16/03/2009 Currency Future	10.65	Put			15.00000	12	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			28.00000	29	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,670.00000	2,596	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			13.00000	13	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,455.00000	3,380	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,108.00000	3,183	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,320.00000	2,393	39.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			12.00000	10	39.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,543.00000	1,612	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			35.00000	29	33.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			46.00000	49	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,738.00000	1,666	34.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			32.00000	34	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,523.00000	2,451	41.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			16.00000	16	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,307.00000	3,233	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,711.00000	2,785	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			3.00000	2	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,929.00000	2,000	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			21.00000	17	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			76.00000	81	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,368.00000	1,298	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,613.00000	2,686	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			5.00000	3	38.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,832.00000	1,903	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			24.00000	20	36.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			65.00000	70	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,457.00000	1,387	32.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			21.00000	22	43.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			3,013.00000	2,939	43.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	8	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,800.00000	3,725	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,515.00000	2,588	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			7.00000	5	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,736.00000	1,806	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			27.00000	23	35.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			56.00000	61	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,548.00000	1,478	33.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			35.00000	38	40.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,327.00000	2,255	40.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			19.00000	20	44.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,111.00000	3,037	44.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			7.00000	7	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,899.00000	3,824	44.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Call			2,810.00000	2,884	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			2.00000	1	36.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,026.00000	2,098	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			18.00000	15	37.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			586.00000	637	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			178.00000	154	26.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			40.00000	43	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,032.00000	1,960	37.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			10.00000	11	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,602.00000	3,528	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,467.00000	2,540	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			9.00000	7	39.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,687.00000	1,757	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			29.00000	24	34.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			52.00000	56	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,594.00000	1,523	33.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			35.00000	37	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,377.00000	2,304	40.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			19.00000	19	44.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,160.00000	3,086	44.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			6.00000	6	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,948.00000	3,873	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,369.00000	2,442	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			11.00000	9	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,591.00000	1,661	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			33.00000	28	34.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			17.00000	17	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,259.00000	3,184	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	5	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,047.00000	3,972	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,419.00000	2,491	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			11.00000	8	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,640.00000	1,709	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			31.00000	26	34.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			34.00000	37	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,426.00000	2,354	41.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			18.00000	19	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,210.00000	3,136	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,711.00000	2,785	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			3.00000	2	37.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,760.00000	2,834	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			2.00000	1	36.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,978.00000	2,049	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			19.00000	16	37.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			39.00000	42	37.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.85	Put			2,081.00000	2,009	37.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			23.00000	25	43.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,865.00000	2,792	43.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,564.00000	2,637	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			6.00000	4	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,784.00000	1,854	35.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			26.00000	21	35.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			61.00000	65	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,502.00000	1,432	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			36.00000	39	39.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,278.00000	2,206	39.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			20.00000	21	44.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,062.00000	2,988	44.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			7.00000	7	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,849.00000	3,774	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			4.00000	4	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,296.00000	4,221	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,929.00000	2,000	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			21.00000	17	36.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	5	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,047.00000	3,972	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			2.00000	2	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,843.00000	4,769	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			2.00000	2	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,794.00000	4,719	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,173.00000	2,245	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			15.00000	12	38.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,398.00000	1,467	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			40.00000	34	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			28.00000	29	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,670.00000	2,596	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			4.00000	4	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,246.00000	4,171	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,271.00000	2,343	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			13.00000	10	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,494.00000	1,564	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			36.00000	31	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			30.00000	32	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,572.00000	2,499	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			15.00000	15	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,356.00000	3,282	44.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,308.00000	3,383	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,515.00000	2,588	39.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			7.00000	5	39.35	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Call			974.00000	1,042	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			66.00000	59	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			19.00000	20	44.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,111.00000	3,037	44.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,408.00000	3,483	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			0.00000	3,283	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	32.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			0.00000	2,491	40.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			0.00000	8	40.34	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.09350		13.01870		26.86	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.00	Call			797.00000	821	26.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			778.00000	728	26.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			742.00000	763	27.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			873.00000	820	27.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			707.00000	728	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			939.00000	884	27.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			742.00000	763	27.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			873.00000	820	27.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			724.00000	745	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			905.00000	852	27.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			760.00000	782	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			841.00000	789	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			836.00000	860	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			717.00000	666	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			874.00000	900	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			656.00000	607	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			855.00000	880	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			686.00000	636	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			621.00000	638	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,102.00000	1,044	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			640.00000	658	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,071.00000	1,014	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			566.00000	581	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,197.00000	1,138	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			549.00000	563	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,230.00000	1,170	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			566.00000	581	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,197.00000	1,138	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			515.00000	528	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,296.00000	1,235	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			483.00000	495	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,364.00000	1,302	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			584.00000	600	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,165.00000	1,106	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.70	Call			549.00000	563	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,230.00000	1,170	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			691.00000	711	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			972.00000	917	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			816.00000	840	26.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			747.00000	697	26.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			602.00000	618	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,133.00000	1,075	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			468.00000	479	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,399.00000	1,336	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			453.00000	464	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,434.00000	1,370	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			424.00000	434	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,505.00000	1,441	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			291.00000	297	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,922.00000	1,853	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			281.00000	286	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,962.00000	1,893	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			358.00000	366	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,690.00000	1,623	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			410.00000	420	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,541.00000	1,476	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			499.00000	512	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,330.00000	1,268	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			584.00000	600	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,165.00000	1,106	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			602.00000	618	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,133.00000	1,075	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			691.00000	711	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			972.00000	917	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			675.00000	694	27.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,006.00000	951	27.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			660.00000	678	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,041.00000	984	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			515.00000	528	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,296.00000	1,235	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			660.00000	678	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,041.00000	984	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			424.00000	434	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,505.00000	1,441	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			323.00000	330	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,804.00000	1,736	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			243.00000	248	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,125.00000	2,054	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			195.00000	198	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.20	Put			2,376.00000	2,304	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			371.00000	379	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,652.00000	1,586	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			396.00000	406	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,578.00000	1,512	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			836.00000	860	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			717.00000	666	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			895.00000	922	25.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			626.00000	579	25.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,139.00000	1,176	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			420.00000	382	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,108.00000	1,144	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			439.00000	400	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,171.00000	1,208	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			402.00000	365	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,108.00000	1,144	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			439.00000	400	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			989.00000	1,021	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			520.00000	477	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,018.00000	1,051	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			499.00000	457	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			938.00000	968	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			569.00000	524	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,303.00000	1,344	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			334.00000	300	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,048.00000	1,081	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			479.00000	438	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,203.00000	1,241	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			384.00000	348	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,269.00000	1,309	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			350.00000	316	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,236.00000	1,275	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			367.00000	332	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,553.00000	1,601	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			234.00000	207	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,479.00000	1,525	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			260.00000	232	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,407.00000	1,451	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			288.00000	258	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,337.00000	1,379	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			318.00000	286	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,078.00000	1,112	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			459.00000	419	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,516.00000	1,563	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			247.00000	219	25.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.85	Call			1,443.00000	1,488	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			274.00000	244	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,372.00000	1,415	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			303.00000	271	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			989.00000	1,021	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			520.00000	477	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,269.00000	1,309	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			350.00000	316	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			961.00000	992	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			542.00000	498	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			916.00000	944	25.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			597.00000	551	25.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,303.00000	1,344	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			334.00000	300	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,236.00000	1,275	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			367.00000	332	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,591.00000	1,640	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			222.00000	196	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,443.00000	1,488	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			274.00000	244	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			938.00000	968	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			569.00000	524	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			778.00000	801	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			809.00000	758	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			855.00000	880	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			686.00000	636	26.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			961.00000	992	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			542.00000	498	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,139.00000	1,176	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			420.00000	382	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,078.00000	1,112	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			459.00000	419	25.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			874.00000	900	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			656.00000	607	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			778.00000	801	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			809.00000	758	27.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			531.00000	545	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,263.00000	1,202	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			483.00000	495	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,364.00000	1,302	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			383.00000	392	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,615.00000	1,549	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			334.00000	342	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,766.00000	1,698	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			312.00000	319	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.55	Put			1,843.00000	1,775	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			271.00000	276	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,002.00000	1,933	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			252.00000	257	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,083.00000	2,013	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			235.00000	239	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,166.00000	2,095	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			218.00000	221	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,249.00000	2,178	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			346.00000	354	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,727.00000	1,660	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			301.00000	307	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,883.00000	1,814	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			371.00000	379	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,652.00000	1,586	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			346.00000	354	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,727.00000	1,660	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			301.00000	307	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,883.00000	1,814	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			261.00000	266	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,043.00000	1,973	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			226.00000	230	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,207.00000	2,136	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			210.00000	213	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,291.00000	2,220	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			181.00000	183	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,462.00000	2,390	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			168.00000	170	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,549.00000	2,476	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			155.00000	157	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,637.00000	2,563	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			144.00000	145	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,725.00000	2,652	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			261.00000	266	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,043.00000	1,973	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			243.00000	248	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,125.00000	2,054	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			181.00000	183	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,462.00000	2,390	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			438.00000	449	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,469.00000	1,405	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			760.00000	782	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			841.00000	789	27.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			438.00000	449	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,469.00000	1,405	28.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.15	Call			410.00000	420	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,541.00000	1,476	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			396.00000	406	28.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,578.00000	1,512	28.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.27370		13.19910		26.74	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,092.00000	1,096	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,093.00000	1,023	26.74	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1,038.00000	1,041	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,189.00000	1,117	27.08	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,021.00000	1,023	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,222.00000	1,149	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,056.00000	1,059	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,157.00000	1,085	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,021.00000	1,023	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,222.00000	1,149	27.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,056.00000	1,059	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,157.00000	1,085	26.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,150.00000	1,155	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			1,001.00000	931	26.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,170.00000	1,174	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			971.00000	901	26.25	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,004.00000	1,006	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,255.00000	1,182	27.31	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			916.00000	916	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,417.00000	1,342	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			897.00000	896	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,448.00000	1,372	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			936.00000	936	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,387.00000	1,312	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			841.00000	838	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,542.00000	1,465	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			841.00000	838	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,542.00000	1,465	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			823.00000	820	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,574.00000	1,496	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			859.00000	857	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,510.00000	1,434	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			805.00000	802	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,606.00000	1,528	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			771.00000	767	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,672.00000	1,593	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			878.00000	876	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,479.00000	1,403	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			988.00000	989	27.43	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,289.00000	1,215	27.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.10	Call			1,130.00000	1,136	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,031.00000	962	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			737.00000	733	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,738.00000	1,659	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			549.00000	540	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,199.00000	2,116	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			878.00000	876	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,479.00000	1,403	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			771.00000	767	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,672.00000	1,593	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			705.00000	700	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,806.00000	1,726	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			674.00000	668	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,875.00000	1,794	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			644.00000	638	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,945.00000	1,864	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			616.00000	608	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,017.00000	1,935	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			956.00000	956	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,357.00000	1,282	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			705.00000	700	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,806.00000	1,726	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			674.00000	668	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,875.00000	1,794	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,298.00000	1,306	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			799.00000	732	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,245.00000	1,252	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			846.00000	778	25.55	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,207.00000	1,212	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			908.00000	838	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			956.00000	956	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,357.00000	1,282	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			972.00000	972	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,323.00000	1,249	27.54	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			788.00000	784	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,639.00000	1,560	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			754.00000	749	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,705.00000	1,626	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			721.00000	716	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,772.00000	1,692	27.66	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,130.00000	1,136	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,031.00000	962	26.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			0.00000	1,212	25.89	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			0.00000	838	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
AL13 On 07/05/2009 Index Future		242.60500	242.62000		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future		294.25200	292.81100		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future		301.91700	300.44200		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future		305.03700	303.76300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		125.91700	125.63800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		129.19800	128.91200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future		131.94400	131.65000		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi		296.14100	294.75050		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi		303.85600	302.43200		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi		310.31550	308.85550		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future		338.99600	339.05300		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future		347.51900	347.57400		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future		356.04100	356.09600		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		8.87800	8.96500		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.80500	8.90100		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap		8.20100	8.25300		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.58500	8.68300		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.84300	8.94100		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.68400	8.79500		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap		8.62500	8.73700		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		7.66500	7.77300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		6.74700	6.87500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		6.89700	7.02600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.44600	7.58700		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.51600	7.66300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN05 On 07/05/2009 jNote			8.20200		8.31800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.27900		8.38900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.45200		8.56600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.47600		8.58800		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09100		11.09000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64400		10.64200		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.22600		10.21800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.49400		10.48900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.97700		9.97400		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.06100		282.42400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			291.46200		289.78400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			297.65700		295.93900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.30200		6.29500		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,767.00000	3,757	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			2.00000	1	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.82600		5.82100		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,062.00000	4,057	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			10.00000	10	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,309.00000	4,304	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			7.00000	7	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.29800		5.29300		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,101.00000	1,097	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			120.00000	120	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.91700		8.01100		12.40	0.00	0	10,204.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,259.00000	1,402	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			5,709.00000	5,313	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			412.00000	470	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			9,448.00000	8,967	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			6,502.00000	6,912	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,007.00000	878	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.87600		7.97500		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			8,791.00000	9,188	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,992.00000	1,841	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.90000		8.00500		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,171.00000	4,413	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,894.00000	6,576	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.93900		8.05100		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,696.00000	5,969	12.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 04/02/2010 Bond Future	7.75	Put			7,242.00000	6,943	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.25700		8.35900		26.15	0.00	0	12,847.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,332.00000	4,763	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			8,174.00000	7,532	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			9,709.00000	10,427	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			3,280.00000	2,925	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			597.00000	685	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			22,632.00000	21,647	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.22100		8.32600		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,039.00000	13,739	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			6,314.00000	5,913	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,077.00000	5,476	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			14,162.00000	13,459	26.16	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.22500		8.33300		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,182.00000	15,883	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			8,579.00000	8,156	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			7,910.00000	8,374	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,991.00000	16,333	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.24100		8.35200		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,828.00000	13,437	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,878.00000	13,344	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.31500		9.32500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,204.00000	1,200	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			705.00000	698	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.85900		7.95200		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,257.00000	6,607	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			549.00000	473	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.76100		7.86000		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,295.00000	7,622	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,385.00000	1,274	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.74200		7.84700		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,617.00000	3,820	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			5,102.00000	4,859	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.74700		7.85900		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,207.00000	4,421	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,680.00000	5,437	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.31800		8.40000		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,285.00000	5,598	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,835.00000	1,665	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.26300		8.34900		17.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R203 On 06/08/2009 Bond Future	9.25	Call			7,922.00000	8,250	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,884.00000	2,714	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.27300		8.36200		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,059.00000	4,254	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			9,083.00000	8,774	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.30300		8.39600		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			6,864.00000	7,120	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,951.00000	7,693	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.35600		8.43800		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			4,678.00000	4,977	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,715.00000	2,490	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			1,819.00000	1,974	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,337.00000	5,968	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			5,601.00000	5,936	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			2,102.00000	1,912	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.31100		8.39600		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,465.00000	8,814	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,279.00000	3,092	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.32000		8.40900		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,411.00000	4,623	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			10,238.00000	9,898	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.34600		8.43900		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,165.00000	7,445	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,624.00000	8,340	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.76400		7.85800		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call			4,825.00000	5,110	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			577.00000	501	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.64800		7.74700		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call			1,820.00000	1,950	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,606.00000	4,372	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			6,393.00000	6,670	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			1,064.00000	977	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.61400		7.72200		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,187.00000	3,366	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,968.00000	3,768	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.60700		7.72300		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,705.00000	3,892	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,450.00000	4,250	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.40400		8.47500		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,680.00000	5,968	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			2,327.00000	2,149	22.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 06/08/2009 Bond Future			8.36500	8.43900		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		8,668.00000	8,975	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		3,607.00000	3,433	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.37300	8.45000		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		4,550.00000	4,737	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,880.00000	10,574	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.39700	8.47700		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		7,553.00000	7,804	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,991.00000	8,738	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.42100	8.50600		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		4,757.00000	5,077	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		3,133.00000	2,878	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.40700	8.49500		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		8,732.00000	9,108	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,881.00000	3,667	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.44900	8.54100		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		5,139.00000	5,389	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,545.00000	10,187	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.54000	8.63500		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		8,437.00000	8,755	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		9,311.00000	9,015	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.06300	8.16400		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		9,195.00000	9,857	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put		2,221.00000	1,966	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.03100	8.13400		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		10,822.00000	11,419	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put		5,561.00000	5,220	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.03000	8.13600		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call		6,623.00000	7,025	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put		15,292.00000	14,730	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call		5,779.00000	6,144	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		17,164.00000	16,566	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.03800	8.14700		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		9,316.00000	9,791	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		15,479.00000	14,967	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		19,820.00000	20,556	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		5,640.00000	5,388	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.37400	290.99900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			299.99100	298.58200		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			306.36830	304.92400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future			6.53980	6.53360		26.33	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		174.00000	171	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		191.00000	181	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		174.00000	171	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		191.00000	181	26.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		140.00000	136	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		257.00000	247	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		156.00000	153	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		223.00000	213	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		195.00000	192	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		161.00000	152	25.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		156.00000	153	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		223.00000	213	26.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		126.00000	122	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		292.00000	282	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		113.00000	109	28.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		330.00000	320	28.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		140.00000	136	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		257.00000	247	27.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		126.00000	122	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		292.00000	282	28.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		92.00000	88	30.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		409.00000	398	30.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		102.00000	98	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		369.00000	358	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		75.00000	71	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		491.00000	481	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		83.00000	79	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		449.00000	439	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		75.00000	71	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		491.00000	481	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		102.00000	98	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		369.00000	358	29.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		65.00000	61	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		531.00000	521	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		56.00000	52	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		572.00000	563	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		83.00000	79	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		449.00000	439	30.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		7.00000	6	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		1,123.00000	1,116	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		4.00000	3	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,270.00000	1,263	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		12.00000	11	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		978.00000	971	31.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Call			25.00000	22	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			791.00000	783	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			41.00000	38	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			657.00000	648	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			48.00000	45	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			614.00000	605	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			218.00000	215	25.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			134.00000	125	25.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			272.00000	272	24.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			89.00000	82	24.15	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			339.00000	340	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			56.00000	50	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			305.00000	305	23.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			71.00000	65	23.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			244.00000	242	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			110.00000	102	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			218.00000	215	25.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			134.00000	125	25.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			56.00000	52	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			572.00000	563	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			376.00000	381	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	41	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			244.00000	242	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			110.00000	102	24.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			41.00000	38	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			657.00000	648	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			34.00000	32	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			701.00000	692	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			25.00000	22	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			791.00000	783	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			17.00000	15	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			884.00000	876	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			29.00000	27	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			746.00000	737	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			21.00000	19	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			837.00000	829	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			458.00000	466	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			25.00000	26	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			376.00000	381	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			43.00000	41	23.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			641.00000	648	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			7.00000	8	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			547.00000	554	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			14.00000	15	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			594.00000	601	24.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	5.95	Put			10.00000	11	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			502.00000	509	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			19.00000	20	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			416.00000	423	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			32.00000	33	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			416.00000	423	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			32.00000	33	24.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			34.00000	32	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			701.00000	692	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			17.00000	15	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			884.00000	876	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			14.00000	13	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			931.00000	923	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			10.00000	9	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,026.00000	1,019	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			8.00000	7	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,075.00000	1,067	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			5.00000	5	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,172.00000	1,165	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			2.00000	2	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,369.00000	1,362	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			2.00000	2	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,369.00000	1,362	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			2.00000	1	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,468.00000	1,461	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			1.00000	1	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,567.00000	1,561	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			1.00000	0	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,667.00000	1,661	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			4.00000	4	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,221.00000	1,214	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			3.00000	2	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,319.00000	1,313	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			2.00000	2	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,418.00000	1,412	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			1.00000	1	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,518.00000	1,511	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			48.00000	45	31.55	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			614.00000	605	31.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.61630		6.61280		26.11	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			391.00000	389	26.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			378.00000	373	26.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			372.00000	370	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			410.00000	404	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			338.00000	336	27.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.75	Put			475.00000	470	27.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			372.00000	370	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			410.00000	404	26.42	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			355.00000	353	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			442.00000	436	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			323.00000	320	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			510.00000	504	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			308.00000	305	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	539	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			281.00000	279	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			618.00000	612	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			281.00000	279	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			618.00000	612	28.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			294.00000	292	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			581.00000	575	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			308.00000	305	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			545.00000	539	27.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			252.00000	250	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			690.00000	684	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			269.00000	266	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			656.00000	650	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			294.00000	292	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			581.00000	575	28.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			323.00000	320	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			510.00000	504	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			355.00000	353	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			442.00000	436	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			237.00000	235	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			724.00000	718	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			222.00000	220	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			760.00000	754	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			252.00000	250	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			690.00000	684	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			222.00000	220	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			760.00000	754	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			91.00000	89	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,278.00000	1,272	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			78.00000	76	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,365.00000	1,360	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			121.00000	119	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,108.00000	1,103	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			160.00000	158	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			947.00000	941	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			195.00000	193	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			833.00000	827	28.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.20	Call			209.00000	206	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			796.00000	790	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			410.00000	408	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			348.00000	342	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			452.00000	450	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			289.00000	284	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			474.00000	473	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			261.00000	256	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			474.00000	473	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			261.00000	256	24.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			431.00000	428	25.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			318.00000	312	25.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			524.00000	524	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			212.00000	207	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			209.00000	206	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			796.00000	790	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			183.00000	180	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			870.00000	864	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			160.00000	158	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			947.00000	941	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			139.00000	137	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,027.00000	1,021	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			171.00000	169	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			908.00000	902	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			149.00000	147	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			986.00000	981	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			582.00000	582	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			169.00000	166	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			724.00000	724	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			111.00000	108	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			651.00000	651	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			138.00000	135	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			582.00000	582	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			169.00000	166	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			524.00000	524	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			212.00000	207	24.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			687.00000	687	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			124.00000	121	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			616.00000	616	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			153.00000	150	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			553.00000	552	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			190.00000	186	23.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			499.00000	497	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			236.00000	231	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			616.00000	616	23.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.15	Put			153.00000	150	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			130.00000	128	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,067.00000	1,061	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			113.00000	111	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,150.00000	1,144	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			183.00000	180	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			870.00000	864	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			105.00000	103	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,192.00000	1,187	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			105.00000	103	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,192.00000	1,187	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			91.00000	89	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,278.00000	1,272	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			78.00000	76	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,365.00000	1,360	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			67.00000	65	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,454.00000	1,449	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			58.00000	56	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,545.00000	1,540	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			49.00000	48	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,636.00000	1,631	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			42.00000	41	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,729.00000	1,724	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			49.00000	48	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,636.00000	1,631	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			130.00000	128	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,067.00000	1,061	28.70	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			452.00000	450	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			289.00000	284	25.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			410.00000	408	25.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			348.00000	342	25.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.68100		6.67680		26.26	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			522.00000	521	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			545.00000	540	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			522.00000	521	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			545.00000	540	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			487.00000	486	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			611.00000	605	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			540.00000	539	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			514.00000	508	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			504.00000	503	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			577.00000	572	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			471.00000	470	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			644.00000	639	27.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			456.00000	454	27.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.90	Put			679.00000	673	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			441.00000	439	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			714.00000	708	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			413.00000	411	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			786.00000	780	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			427.00000	425	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			750.00000	744	27.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			441.00000	439	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			714.00000	708	27.64	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			413.00000	411	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			786.00000	780	28.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			379.00000	377	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			852.00000	846	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			396.00000	394	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			819.00000	813	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			396.00000	394	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			819.00000	813	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			599.00000	597	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			422.00000	416	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			560.00000	558	26.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			483.00000	477	26.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			362.00000	360	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			885.00000	879	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			331.00000	329	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			954.00000	948	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			618.00000	617	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			392.00000	386	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			580.00000	578	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			453.00000	447	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			540.00000	539	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			514.00000	508	26.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			379.00000	377	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			852.00000	846	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			346.00000	344	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			920.00000	913	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			662.00000	661	24.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			335.00000	330	24.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			618.00000	617	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			392.00000	386	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			487.00000	486	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			611.00000	605	26.94	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			331.00000	329	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			954.00000	948	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			302.00000	300	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,025.00000	1,019	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.90	Call		456.00000	454	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		679.00000	673	27.41	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		362.00000	360	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		885.00000	879	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		302.00000	300	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		1,025.00000	1,019	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		276.00000	274	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		1,099.00000	1,093	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		316.00000	315	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		990.00000	984	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		289.00000	287	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		1,062.00000	1,056	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		263.00000	261	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		1,136.00000	1,130	28.12	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		686.00000	685	24.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		309.00000	304	24.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		640.00000	638	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		363.00000	357	24.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		0.00000	710	23.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		0.00000	279	23.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		0.00000	578	25.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		0.00000	447	25.77	0.00	0	0.00

Total for Derivatives:							82,502,929.00	8,077	429,025.00
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Grand Total:							82,502,929.00	8,077	429,025.00
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