

Daily MTM Report

Daily summary for 24/02/2009

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			16.93300		16.95800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.58000		6.74000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.80000		7.84000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.17000		8.18500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.06900		10.08400			0.00	0	0.00
R201 On 21/12/2014 Bond			7.78500		7.82500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.24500		8.25500			0.00	0	0.00
R204 On 21/12/2018 Bond			8.27000		8.28000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.69500		7.74000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.28500		8.30500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.29700		8.32300			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond			7.97000	7.98500			0.00	0	0.00
Total for j-Bonds:							0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.02170	10.05760		29.46	51,421,342.70	5,131	172,670.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		288.00000	258	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		280.00000	286	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call		233.00000	206	30.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put		375.00000	384	30.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call		202.00000	177	31.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put		445.00000	456	31.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		189.00000	165	31.66	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		481.00000	493	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		268.00000	239	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		311.00000	318	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call		250.00000	222	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put		342.00000	350	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call		131.00000	113	33.59	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put		674.00000	691	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		332.00000	300	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		224.00000	228	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call		449.00000	416	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put		141.00000	144	27.91	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call		517.00000	485	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put		110.00000	113	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call		416.00000	384	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put		159.00000	162	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		268.00000	239	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		311.00000	318	29.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call		217.00000	191	30.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put		409.00000	419	30.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call		176.00000	153	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put		519.00000	532	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call		288.00000	258	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put		280.00000	286	29.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call		5.00000	4	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put		2,247.00000	2,283	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call		385.00000	353	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put		178.00000	181	27.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.20	Call			233.00000	206	30.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			375.00000	384	30.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			164.00000	143	32.55	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			557.00000	571	32.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			202.00000	177	31.21	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			445.00000	456	31.21	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			154.00000	133	33.00	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			596.00000	611	33.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			81.00000	70	35.36	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			924.00000	948	35.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			59.00000	51	36.54	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,101.00000	1,129	36.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			250.00000	222	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			342.00000	350	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			189.00000	165	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			481.00000	493	31.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			69.00000	60	35.95	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,011.00000	1,038	35.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			356.00000	324	27.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			198.00000	202	27.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			385.00000	353	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			178.00000	181	27.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			554.00000	521	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			96.00000	99	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			630.00000	597	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			73.00000	76	28.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			591.00000	559	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			84.00000	87	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			554.00000	521	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			96.00000	99	28.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			309.00000	278	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			251.00000	256	28.58	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			176.00000	153	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			519.00000	532	32.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			131.00000	113	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			674.00000	691	33.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			142.00000	123	33.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			634.00000	651	33.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			112.00000	96	34.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			754.00000	775	34.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			88.00000	76	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			880.00000	904	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			75.00000	65	35.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			967.00000	993	35.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			121.00000	104	33.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Put			714.00000	733	33.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			103.00000	89	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			796.00000	817	34.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			36.00000	32	38.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,379.00000	1,411	38.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			34.00000	30	38.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,426.00000	1,458	38.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			25.00000	22	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,568.00000	1,601	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,158.00000	2,122	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			797.00000	763	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			39.00000	41	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			482.00000	450	27.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			125.00000	128	27.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			711.00000	678	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			54.00000	57	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			885.00000	851	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			28.00000	29	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,312.00000	1,276	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			4.00000	5	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,263.00000	1,227	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			6.00000	6	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,460.00000	1,424	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	2	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,460.00000	1,424	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			2.00000	2	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,509.00000	1,473	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			2.00000	2	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,658.00000	1,622	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,609.00000	1,573	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,559.00000	1,523	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,758.00000	1,722	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,509.00000	1,473	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			2.00000	2	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,008.00000	1,972	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,908.00000	1,872	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,808.00000	1,772	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,708.00000	1,672	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,410.00000	1,374	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			3.00000	3	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,214.00000	1,179	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			7.00000	7	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,708.00000	1,672	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,609.00000	1,573	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			1.00000	1	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,214.00000	1,179	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			7.00000	7	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,118.00000	1,083	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			11.00000	11	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,058.00000	2,022	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,958.00000	1,922	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,858.00000	1,822	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,361.00000	1,325	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	4	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,958.00000	1,922	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,858.00000	1,822	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,361.00000	1,325	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			3.00000	4	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,263.00000	1,227	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			6.00000	6	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,166.00000	1,131	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			9.00000	9	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,008.00000	1,972	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,908.00000	1,872	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,410.00000	1,374	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			3.00000	3	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,758.00000	1,722	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,071.00000	1,035	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			13.00000	14	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			977.00000	942	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			19.00000	20	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			885.00000	851	28.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			28.00000	29	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			977.00000	942	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			19.00000	20	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			711.00000	678	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			54.00000	57	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			482.00000	450	27.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			125.00000	128	27.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,166.00000	1,131	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			9.00000	9	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			797.00000	763	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			39.00000	41	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			416.00000	384	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			159.00000	162	27.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			356.00000	324	27.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			198.00000	202	27.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			753.00000	720	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			46.00000	49	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			670.00000	637	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			63.00000	66	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			332.00000	300	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			224.00000	228	28.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			142.00000	123	33.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			634.00000	651	33.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			121.00000	104	33.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			714.00000	733	33.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			64.00000	55	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,056.00000	1,084	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			54.00000	47	36.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,147.00000	1,176	36.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			95.00000	82	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			838.00000	860	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			81.00000	70	35.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			924.00000	948	35.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			95.00000	82	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			838.00000	860	34.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			50.00000	44	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,192.00000	1,222	37.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			43.00000	38	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,285.00000	1,316	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			43.00000	38	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,285.00000	1,316	37.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			31.00000	28	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,474.00000	1,506	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			20.00000	18	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,663.00000	1,696	38.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			16.00000	14	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,759.00000	1,793	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			13.00000	11	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,855.00000	1,890	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			10.00000	9	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,953.00000	1,987	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			64.00000	55	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,056.00000	1,084	36.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			54.00000	47	36.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,147.00000	1,176	36.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			46.00000	41	37.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,239.00000	1,269	37.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			39.00000	35	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,332.00000	1,363	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			28.00000	25	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,520.00000	1,553	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			23.00000	20	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,615.00000	1,648	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			18.00000	16	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,711.00000	1,744	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			14.00000	13	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,807.00000	1,841	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			16.00000	14	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,759.00000	1,793	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			59.00000	51	36.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,101.00000	1,129	36.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			88.00000	76	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			880.00000	904	35.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			591.00000	559	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			84.00000	87	28.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			841.00000	807	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			33.00000	35	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			670.00000	637	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			63.00000	66	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			931.00000	896	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			23.00000	24	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			753.00000	720	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			46.00000	49	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			517.00000	485	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			110.00000	113	28.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			25.00000	22	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,568.00000	1,601	38.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			39.00000	35	38.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,332.00000	1,363	38.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.18530		10.22130		29.07	46,007,000.10	4,517	23,906.00

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			655.00000	631	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			634.00000	646	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			583.00000	560	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			761.00000	775	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			566.00000	544	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			795.00000	808	29.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			550.00000	528	30.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			829.00000	843	30.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			636.00000	612	29.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			665.00000	677	29.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			618.00000	594	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			696.00000	709	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			694.00000	669	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			573.00000	584	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			757.00000	731	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			486.00000	495	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			803.00000	776	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			432.00000	440	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			735.00000	709	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			514.00000	524	27.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			618.00000	594	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			696.00000	709	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			535.00000	513	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			863.00000	878	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			600.00000	577	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			729.00000	741	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			583.00000	560	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			761.00000	775	29.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			505.00000	485	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			934.00000	949	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			505.00000	485	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			934.00000	949	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			852.00000	824	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			381.00000	389	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			882.00000	854	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			361.00000	368	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			827.00000	799	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			406.00000	414	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			714.00000	689	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			543.00000	553	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			714.00000	689	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			543.00000	553	28.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			675.00000	650	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			604.00000	615	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			600.00000	577	29.46	0.00	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			729.00000	741	29.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			520.00000	499	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			898.00000	913	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			520.00000	499	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			898.00000	913	30.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			535.00000	513	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			863.00000	878	30.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			461.00000	441	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,040.00000	1,056	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			491.00000	471	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			970.00000	986	30.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			428.00000	409	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,106.00000	1,124	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			382.00000	364	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,210.00000	1,229	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			353.00000	336	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,282.00000	1,301	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			444.00000	425	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,073.00000	1,090	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			461.00000	441	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,040.00000	1,056	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			412.00000	394	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,140.00000	1,158	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			301.00000	286	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,430.00000	1,451	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			236.00000	223	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,664.00000	1,688	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			226.00000	214	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,705.00000	1,728	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			199.00000	188	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,828.00000	1,852	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			339.00000	323	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,318.00000	1,338	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			444.00000	425	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,073.00000	1,090	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,010.00000	980	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			288.00000	294	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			780.00000	753	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			458.00000	467	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			945.00000	915	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			323.00000	330	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			827.00000	799	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			406.00000	414	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,077.00000	1,047	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			256.00000	261	26.86	0.00	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	1,379	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			141.00000	144	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,412.00000	1,379	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			141.00000	144	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,534.00000	1,500	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			113.00000	115	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,576.00000	1,542	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			104.00000	106	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,618.00000	1,584	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			96.00000	98	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,703.00000	1,669	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			82.00000	83	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,660.00000	1,626	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			89.00000	91	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,835.00000	1,800	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			63.00000	64	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,660.00000	1,626	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			89.00000	91	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,493.00000	1,459	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			122.00000	124	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,015.00000	1,980	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			44.00000	45	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,924.00000	1,889	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			53.00000	54	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,747.00000	1,712	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			75.00000	77	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,334.00000	1,301	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			163.00000	166	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,258.00000	1,225	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			186.00000	190	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,970.00000	1,934	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			48.00000	49	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,879.00000	1,844	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			58.00000	59	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,790.00000	1,756	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			69.00000	70	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,452.00000	1,419	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			131.00000	134	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,373.00000	1,340	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			151.00000	154	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,295.00000	1,263	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			174.00000	178	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,201.00000	2,165	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			30.00000	30	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,107.00000	2,072	26.86	0.00	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			36.00000	37	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,747.00000	1,712	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			75.00000	77	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,835.00000	1,800	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			63.00000	64	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,061.00000	2,026	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			40.00000	41	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,879.00000	1,844	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			58.00000	59	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,452.00000	1,419	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			131.00000	134	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,703.00000	1,669	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			82.00000	83	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,618.00000	1,584	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			96.00000	98	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,534.00000	1,500	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			113.00000	115	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,295.00000	1,263	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			174.00000	178	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,220.00000	1,188	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			199.00000	203	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,148.00000	1,116	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			226.00000	231	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,220.00000	1,188	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			199.00000	203	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			882.00000	854	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			361.00000	368	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			945.00000	915	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			323.00000	330	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,148.00000	1,116	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			226.00000	231	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			694.00000	669	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			573.00000	584	28.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,077.00000	1,047	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			256.00000	261	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			780.00000	753	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			458.00000	467	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			977.00000	947	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			306.00000	312	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			913.00000	884	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			342.00000	349	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			675.00000	650	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			604.00000	615	28.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			478.00000	458	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,007.00000	1,023	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.15	Call			353.00000	336	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,282.00000	1,301	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			326.00000	311	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,355.00000	1,375	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			396.00000	379	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,175.00000	1,193	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			367.00000	350	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,246.00000	1,265	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			428.00000	409	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,106.00000	1,124	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			367.00000	350	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,246.00000	1,265	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			314.00000	298	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,392.00000	1,413	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			289.00000	275	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,468.00000	1,489	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			267.00000	253	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,546.00000	1,568	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			246.00000	233	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,624.00000	1,647	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			278.00000	264	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,507.00000	1,528	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			256.00000	243	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,585.00000	1,607	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			217.00000	205	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,745.00000	1,769	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			183.00000	172	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,911.00000	1,937	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			167.00000	157	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,996.00000	2,022	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			153.00000	144	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,082.00000	2,109	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			140.00000	131	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,169.00000	2,196	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			208.00000	196	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,786.00000	1,811	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			191.00000	180	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,869.00000	1,894	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			175.00000	164	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,954.00000	1,979	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			160.00000	150	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,039.00000	2,065	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			256.00000	243	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,585.00000	1,607	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			167.00000	157	31.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,996.00000	2,022	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			655.00000	631	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			634.00000	646	28.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			314.00000	298	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,392.00000	1,413	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			289.00000	275	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,468.00000	1,489	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			382.00000	364	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,210.00000	1,229	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			301.00000	286	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,430.00000	1,451	31.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			757.00000	731	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			486.00000	495	27.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			913.00000	884	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			342.00000	349	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			803.00000	776	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			432.00000	440	27.31	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,112.00000	1,081	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			241.00000	246	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,043.00000	1,013	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			272.00000	277	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			977.00000	947	26.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			306.00000	312	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.31800		10.35540		28.89	0.00	0	270.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			890.00000	864	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			885.00000	896	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			836.00000	811	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			981.00000	993	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			803.00000	778	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,047.00000	1,060	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			786.00000	763	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,081.00000	1,095	29.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			872.00000	846	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			916.00000	928	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			854.00000	828	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			948.00000	960	29.03	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			929.00000	902	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			823.00000	834	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			986.00000	958	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			731.00000	740	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,046.00000	1,017	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			641.00000	649	27.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			967.00000	939	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			762.00000	771	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			755.00000	732	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,150.00000	1,164	29.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			819.00000	795	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,014.00000	1,027	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			803.00000	778	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,047.00000	1,060	29.46	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			726.00000	704	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,220.00000	1,236	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			726.00000	704	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,220.00000	1,236	30.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			819.00000	795	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,014.00000	1,027	29.32	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			909.00000	883	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			854.00000	865	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			949.00000	921	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			793.00000	803	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,095.00000	1,065	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			590.00000	597	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,068.00000	1,038	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			612.00000	620	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,026.00000	997	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			670.00000	679	27.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			577.00000	557	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,521.00000	1,539	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,123.00000	1,093	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			568.00000	575	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,068.00000	1,038	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			612.00000	620	27.11	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,241.00000	1,209	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			485.00000	491	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,181.00000	1,150	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			526.00000	532	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,123.00000	1,093	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			568.00000	575	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			909.00000	883	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			854.00000	865	28.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			872.00000	846	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			916.00000	928	28.89	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,271.00000	1,239	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			466.00000	471	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,211.00000	1,179	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			505.00000	511	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,152.00000	1,121	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			547.00000	553	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,006.00000	977	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			700.00000	709	27.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.35	Call		890.00000	864	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		885.00000	896	28.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,302.00000	1,270	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		447.00000	452	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,181.00000	1,150	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		526.00000	532	27.10	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		949.00000	921	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		793.00000	803	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		986.00000	958	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		731.00000	740	27.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		771.00000	747	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,115.00000	1,129	29.75	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		740.00000	718	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,185.00000	1,200	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		712.00000	690	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,256.00000	1,272	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		676.00000	655	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,320.00000	1,337	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		967.00000	939	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		762.00000	771	28.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		694.00000	672	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,288.00000	1,304	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		658.00000	638	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,353.00000	1,370	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		625.00000	604	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,419.00000	1,436	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		740.00000	718	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,185.00000	1,200	30.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		658.00000	638	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,353.00000	1,370	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		592.00000	573	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,487.00000	1,505	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		712.00000	690	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,256.00000	1,272	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		641.00000	621	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,386.00000	1,403	30.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,006.00000	977	27.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		700.00000	709	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.43320	10.47170		28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		1,089.00000	1,062	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,067.00000	1,079	28.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,018.00000	993	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,196.00000	1,209	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,071.00000	1,044	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,099.00000	1,111	28.87	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.75	Call			985.00000	960	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,263.00000	1,277	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			969.00000	944	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,297.00000	1,311	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,670.00000	1,634	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			398.00000	401	25.27	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,035.00000	1,009	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,163.00000	1,176	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,106.00000	1,079	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,035.00000	1,046	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,181.00000	1,153	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			909.00000	920	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,221.00000	1,192	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			849.00000	859	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,143.00000	1,115	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			971.00000	982	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			938.00000	914	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,366.00000	1,381	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,053.00000	1,026	28.98	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,131.00000	1,143	28.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,001.00000	976	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,230.00000	1,243	29.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			908.00000	885	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,436.00000	1,452	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			969.00000	944	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,297.00000	1,311	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,242.00000	1,212	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			820.00000	829	27.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,262.00000	1,232	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			790.00000	799	27.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,221.00000	1,192	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			849.00000	859	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,124.00000	1,097	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,003.00000	1,014	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			617.00000	601	32.97	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,446.00000	2,468	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			509.00000	496	34.35	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,037.00000	3,063	34.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,304.00000	1,273	27.15	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			732.00000	740	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			866.00000	844	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,544.00000	1,560	30.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			879.00000	857	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,508.00000	1,524	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			826.00000	805	30.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,654.00000	1,672	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			852.00000	830	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,580.00000	1,597	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			617.00000	601	32.97	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,446.00000	2,468	32.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			754.00000	735	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,882.00000	1,901	31.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			777.00000	757	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,805.00000	1,824	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			671.00000	654	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,199.00000	2,221	32.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			601.00000	585	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,529.00000	2,552	33.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			537.00000	524	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,866.00000	2,890	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			483.00000	471	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,211.00000	3,237	34.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			691.00000	673	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,119.00000	2,140	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			552.00000	538	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,781.00000	2,805	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			496.00000	483	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,124.00000	3,150	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,167.00000	2,129	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			196.00000	196	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,733.00000	1,697	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			362.00000	364	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,394.00000	1,362	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			623.00000	629	26.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			652.00000	636	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,281.00000	2,302	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			471.00000	459	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,299.00000	3,325	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,247.00000	2,208	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			175.00000	175	24.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,799.00000	1,762	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			327.00000	329	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,443.00000	1,409	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			571.00000	576	26.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,181.00000	1,153	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			909.00000	920	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			801.00000	780	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,729.00000	1,747	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			568.00000	553	33.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,696.00000	2,720	33.59	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 14/12/2009 Currency Future	8.80	Call			1,938.00000	1,901	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			267.00000	267	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,548.00000	1,513	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			476.00000	480	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			711.00000	693	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,039.00000	2,059	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			437.00000	425	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,565.00000	3,592	35.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,867.00000	1,830	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			295.00000	296	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,493.00000	1,459	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			521.00000	526	25.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			584.00000	569	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,613.00000	2,636	33.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			496.00000	483	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,124.00000	3,150	34.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			423.00000	412	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,652.00000	3,679	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,013.00000	1,975	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			241.00000	242	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,608.00000	1,573	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			436.00000	439	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			732.00000	713	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,960.00000	1,980	31.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			523.00000	510	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,951.00000	2,976	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			448.00000	436	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,476.00000	3,503	35.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,089.00000	2,051	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			218.00000	218	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,348.00000	1,317	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			677.00000	684	26.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			634.00000	618	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,363.00000	2,385	32.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			537.00000	524	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,866.00000	2,890	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			459.00000	447	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,387.00000	3,414	35.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,975.00000	1,938	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			254.00000	254	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,578.00000	1,543	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			456.00000	460	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,283.00000	1,253	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			761.00000	769	27.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			721.00000	703	31.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,000.00000	2,020	31.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			609.00000	593	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,487.00000	2,510	33.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			516.00000	503	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,994.00000	3,019	34.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			442.00000	431	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,520.00000	3,547	35.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,411.00000	2,371	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			139.00000	138	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,938.00000	1,901	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			267.00000	267	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			711.00000	693	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,039.00000	2,059	31.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,495.00000	2,455	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			123.00000	122	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,608.00000	1,573	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			436.00000	439	25.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,537.00000	2,498	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			116.00000	115	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,051.00000	2,013	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			229.00000	230	24.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,638.00000	1,603	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			417.00000	420	25.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,326.00000	1,295	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			704.00000	712	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			894.00000	871	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,472.00000	1,488	30.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			743.00000	724	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,921.00000	1,941	31.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			626.00000	610	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,404.00000	2,426	32.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			530.00000	516	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,908.00000	2,933	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,668.00000	2,628	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			96.00000	95	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,733.00000	1,697	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			362.00000	364	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			652.00000	636	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,281.00000	2,302	32.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,624.00000	2,584	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			102.00000	101	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,128.00000	2,090	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			206.00000	206	24.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,701.00000	1,665	25.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			379.00000	382	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,371.00000	1,339	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			649.00000	656	26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			923.00000	899	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,401.00000	1,416	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			765.00000	746	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,844.00000	1,862	31.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			643.00000	627	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,322.00000	2,344	32.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			477.00000	465	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,255.00000	3,281	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,845.00000	2,806	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			74.00000	73	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,328.00000	2,289	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			156.00000	156	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			826.00000	805	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,654.00000	1,672	30.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,891.00000	2,851	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			69.00000	68	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,369.00000	2,330	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			147.00000	147	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,902.00000	1,864	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			280.00000	281	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,519.00000	1,485	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			497.00000	501	25.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			839.00000	817	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,617.00000	1,634	30.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			701.00000	683	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,079.00000	2,099	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,936.00000	2,897	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			64.00000	63	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,580.00000	2,541	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			109.00000	108	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,670.00000	1,634	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			398.00000	401	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,287.00000	2,248	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			166.00000	165	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,833.00000	1,796	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			311.00000	312	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,467.00000	1,434	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			546.00000	551	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,201.00000	1,172	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			879.00000	889	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			813.00000	792	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,692.00000	1,709	30.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			681.00000	663	32.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,159.00000	2,180	32.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		576.00000	561	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,654.00000	2,678	33.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		415.00000	405	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,694.00000	3,721	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,867.00000	1,830	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		295.00000	296	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		691.00000	673	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,119.00000	2,140	32.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		393.00000	382	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,821.00000	3,849	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		408.00000	397	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,736.00000	3,764	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,902.00000	1,864	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		280.00000	281	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		701.00000	683	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,079.00000	2,099	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		593.00000	578	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,571.00000	2,594	33.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		431.00000	420	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,610.00000	3,637	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		378.00000	368	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		3,907.00000	3,935	35.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,452.00000	2,413	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		131.00000	130	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,328.00000	2,289	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		156.00000	156	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,411.00000	2,371	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		139.00000	138	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,845.00000	2,806	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		74.00000	73	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		0.00000	2,498	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	115	24.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.76790	10.81440		29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,296.00000	1,267	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,282.00000	1,299	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,227.00000	1,199	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,412.00000	1,431	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,278.00000	1,249	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,314.00000	1,331	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,178.00000	1,151	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,514.00000	1,533	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		1,147.00000	1,121	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,583.00000	1,603	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		1,244.00000	1,215	29.47	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 15/03/2010 Currency Future	10.95	Put			1,379.00000	1,397	29.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,210.00000	1,183	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,446.00000	1,465	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,261.00000	1,232	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,346.00000	1,364	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,333.00000	1,303	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,218.00000	1,235	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,368.00000	1,337	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,154.00000	1,169	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,296.00000	1,267	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,282.00000	1,299	29.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,194.00000	1,167	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,480.00000	1,499	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,132.00000	1,106	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,618.00000	1,638	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,091.00000	1,066	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,717.00000	1,738	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,117.00000	1,091	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,653.00000	1,673	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,163.00000	1,136	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,548.00000	1,568	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			880.00000	859	32.01	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,365.00000	2,391	32.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,682.00000	1,646	26.84	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			717.00000	728	26.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,117.00000	1,091	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,653.00000	1,673	30.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,103.00000	1,077	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,688.00000	1,709	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,033.00000	1,009	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,869.00000	1,891	30.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,088.00000	1,063	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,724.00000	1,745	30.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,074.00000	1,049	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,760.00000	1,781	30.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,007.00000	983	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,943.00000	1,965	30.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,060.00000	1,035	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,796.00000	1,817	30.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,047.00000	1,022	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,832.00000	1,854	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,424.00000	1,392	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,059.00000	1,074	28.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,731.00000	1,694	26.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			666.00000	676	26.59	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 15/03/2010 Currency Future	9.95	Call			1,635.00000	1,599	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			770.00000	781	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,589.00000	1,554	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			825.00000	837	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,545.00000	1,511	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			881.00000	893	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,503.00000	1,470	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			939.00000	952	27.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,463.00000	1,430	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			998.00000	1,012	28.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			830.00000	810	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,565.00000	2,592	32.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,861.00000	1,823	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			547.00000	555	25.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,047.00000	1,022	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,832.00000	1,854	30.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			628.00000	612	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,513.00000	3,544	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,946.00000	1,906	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			481.00000	488	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,278.00000	1,249	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,314.00000	1,331	29.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			658.00000	642	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,394.00000	3,424	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,004.00000	1,964	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			440.00000	446	25.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,314.00000	1,284	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,250.00000	1,267	29.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			679.00000	663	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,314.00000	3,345	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,034.00000	1,994	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			420.00000	426	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,194.00000	1,167	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,480.00000	1,499	29.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			690.00000	673	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,275.00000	3,305	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,096.00000	2,055	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			381.00000	387	24.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			704.00000	687	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,189.00000	3,219	33.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			982.00000	959	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,018.00000	2,041	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			580.00000	566	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,716.00000	3,748	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,756.00000	1,719	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	9.70	Put			642.00000	651	26.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,020.00000	996	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,906.00000	1,928	30.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			994.00000	971	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,980.00000	2,003	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			589.00000	575	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,675.00000	3,707	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,635.00000	1,599	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			770.00000	781	27.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			982.00000	959	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,018.00000	2,041	31.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			958.00000	935	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,093.00000	2,117	31.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			934.00000	912	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,170.00000	2,194	31.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			545.00000	531	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,880.00000	3,913	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,706.00000	1,670	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			692.00000	702	26.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,132.00000	1,106	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,618.00000	1,638	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			994.00000	971	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,980.00000	2,003	31.08	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			970.00000	947	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,055.00000	2,079	31.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			571.00000	557	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,757.00000	3,789	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,808.00000	1,770	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			593.00000	602	26.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			608.00000	593	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,594.00000	3,625	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,917.00000	1,878	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			503.00000	510	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,975.00000	1,935	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			460.00000	467	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			668.00000	652	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,354.00000	3,384	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,307.00000	2,265	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			293.00000	297	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,405.00000	1,373	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,090.00000	1,105	28.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,368.00000	1,337	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,154.00000	1,169	28.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			719.00000	702	33.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,104.00000	3,134	33.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,196.00000	2,154	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			331.00000	336	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,350.00000	1,320	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,186.00000	1,202	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,210.00000	1,183	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,446.00000	1,465	29.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,178.00000	1,151	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,514.00000	1,533	29.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			697.00000	680	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,232.00000	3,262	33.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,261.00000	1,232	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,346.00000	1,364	29.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,103.00000	1,077	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,688.00000	1,709	30.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			648.00000	632	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,433.00000	3,464	34.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,270.00000	2,227	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			305.00000	309	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,386.00000	1,355	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,122.00000	1,137	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,350.00000	1,320	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,186.00000	1,202	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			711.00000	694	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,147.00000	3,176	33.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			0.00000	2,118	24.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			0.00000	350	24.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.45430		14.65620		27.99	101,180.10	7	14,013.00
£ / R On 16/03/2009 Currency Future	14.65	Call			397.00000	302	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			391.00000	497	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			418.00000	319	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			362.00000	464	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			463.00000	356	27.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			307.00000	402	27.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			397.00000	302	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			391.00000	497	28.83	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			377.00000	285	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			420.00000	531	29.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			488.00000	376	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			282.00000	372	27.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			418.00000	319	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			362.00000	464	28.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			569.00000	443	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			213.00000	288	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			514.00000	397	27.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.40	Put			257.00000	343	27.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			357.00000	270	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			451.00000	566	29.39	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			514.00000	397	27.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			257.00000	343	27.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			569.00000	443	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			213.00000	288	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			635.00000	500	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			179.00000	246	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			742.00000	595	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			136.00000	191	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			670.00000	531	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			164.00000	227	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			440.00000	337	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			334.00000	433	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			322.00000	242	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			516.00000	638	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			261.00000	193	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			655.00000	788	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			306.00000	229	30.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			549.00000	675	30.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			248.00000	182	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			691.00000	828	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			339.00000	256	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			483.00000	601	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			235.00000	172	31.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			729.00000	868	31.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			275.00000	204	30.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			619.00000	750	30.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			857.00000	699	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			100.00000	145	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			897.00000	736	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			90.00000	131	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			705.00000	563	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			149.00000	208	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			440.00000	337	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			334.00000	433	28.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			290.00000	216	30.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			584.00000	712	30.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			201.00000	145	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			845.00000	990	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			127.00000	88	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,121.00000	1,284	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			94.00000	63	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,288.00000	1,459	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.60	Call			137.00000	95	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,081.00000	1,241	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			191.00000	137	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			885.00000	1,032	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			182.00000	129	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			925.00000	1,075	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			191.00000	137	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			885.00000	1,032	32.33	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			158.00000	111	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,002.00000	1,157	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			201.00000	145	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			845.00000	990	32.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			147.00000	103	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,041.00000	1,199	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			69.00000	45	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,463.00000	1,641	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			118.00000	81	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,162.00000	1,327	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			137.00000	95	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,081.00000	1,241	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			102.00000	69	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,246.00000	1,415	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			54.00000	34	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,598.00000	1,780	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			58.00000	38	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,552.00000	1,733	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			87.00000	58	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,331.00000	1,504	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			69.00000	45	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,463.00000	1,641	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			45.00000	29	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,689.00000	1,874	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			38.00000	24	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,782.00000	1,970	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			38.00000	24	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,782.00000	1,970	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			81.00000	54	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,375.00000	1,549	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			32.00000	20	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,876.00000	2,065	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			17.00000	10	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,211.00000	2,405	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			20.00000	12	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,114.00000	2,308	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			8.00000	5	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.20	Put			2,552.00000	2,750	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			4.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,848.00000	3,048	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,395.00000	3,596	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,994.00000	4,196	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,144.00000	4,346	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,844.00000	4,046	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			2.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,295.00000	3,497	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,794.00000	3,996	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			14.00000	8	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,308.00000	2,504	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			63.00000	41	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,507.00000	1,687	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			27.00000	16	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,970.00000	2,162	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			75.00000	49	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,418.00000	1,595	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			182.00000	129	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			925.00000	1,075	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			223.00000	162	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			767.00000	908	31.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			169.00000	120	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			963.00000	1,116	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			339.00000	256	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			483.00000	601	29.67	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			306.00000	229	30.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			549.00000	675	30.24	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			212.00000	153	31.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			806.00000	949	31.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			102.00000	69	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,246.00000	1,415	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			87.00000	58	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,331.00000	1,504	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			261.00000	193	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			655.00000	788	30.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			235.00000	172	31.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			729.00000	868	31.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			147.00000	103	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,041.00000	1,199	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Call			110.00000	75	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,204.00000	1,371	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			94.00000	63	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,288.00000	1,459	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			127.00000	88	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,121.00000	1,284	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			54.00000	34	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,598.00000	1,780	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			45.00000	29	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,689.00000	1,874	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			22.00000	13	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,066.00000	2,259	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			75.00000	49	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,418.00000	1,595	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			63.00000	41	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,507.00000	1,687	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			27.00000	16	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,970.00000	2,162	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			18.00000	11	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,162.00000	2,357	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			49.00000	31	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,643.00000	1,827	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			42.00000	26	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,735.00000	1,922	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			35.00000	22	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,829.00000	2,017	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			29.00000	18	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,923.00000	2,114	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			24.00000	15	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,018.00000	2,210	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			87.00000	58	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,331.00000	1,504	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			11.00000	6	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,405.00000	2,602	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			9.00000	5	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,503.00000	2,701	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			8.00000	4	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,601.00000	2,800	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			6.00000	3	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,700.00000	2,899	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,495.00000	3,696	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,595.00000	3,796	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	0	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Put			3,694.00000	3,896	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,894.00000	4,096	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,994.00000	4,196	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,094.00000	4,296	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,194.00000	4,396	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			4.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,898.00000	3,098	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			3.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,997.00000	3,197	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			3.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,096.00000	3,297	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,196.00000	3,397	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			3.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,997.00000	3,197	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			2.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,196.00000	3,397	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,495.00000	3,696	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,694.00000	3,896	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,445.00000	3,646	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,545.00000	3,746	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,645.00000	3,846	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,744.00000	3,946	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,944.00000	4,146	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,044.00000	4,246	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,244.00000	4,446	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,794.00000	3,996	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,194.00000	4,396	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,294.00000	4,496	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,394.00000	4,596	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,494.00000	4,696	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,594.00000	4,796	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,894.00000	4,096	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,294.00000	4,496	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,394.00000	4,596	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			4.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,947.00000	3,148	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			3.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,047.00000	3,247	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			2.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,146.00000	3,347	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			2.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,246.00000	3,447	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,345.00000	3,546	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			10.00000	6	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,454.00000	2,651	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			7.00000	4	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,651.00000	2,849	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			6.00000	3	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,749.00000	2,949	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			18.00000	11	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,162.00000	2,357	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			15.00000	9	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,259.00000	2,455	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			12.00000	7	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,356.00000	2,553	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			10.00000	6	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,454.00000	2,651	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			4.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,947.00000	3,148	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			42.00000	26	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,735.00000	1,922	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			17.00000	10	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,211.00000	2,405	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			15.00000	9	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,259.00000	2,455	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			110.00000	75	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.75	Put		1,204.00000	1,371	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		94.00000	63	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,288.00000	1,459	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		29.00000	18	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,923.00000	2,114	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		248.00000	182	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		691.00000	828	31.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		58.00000	38	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,552.00000	1,733	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		322.00000	242	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		516.00000	638	29.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		602.00000	471	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		196.00000	267	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		541.00000	419	27.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		235.00000	315	27.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		1,021.00000	851	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		65.00000	97	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		937.00000	773	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		81.00000	119	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		779.00000	629	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		123.00000	175	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		1,196.00000	1,016	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		40.00000	62	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		1,107.00000	932	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		51.00000	78	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		937.00000	773	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		81.00000	119	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		1,241.00000	1,059	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		35.00000	55	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		1,151.00000	974	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		45.00000	69	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		1,064.00000	891	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		58.00000	87	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		979.00000	812	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		73.00000	107	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		818.00000	663	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		111.00000	159	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		742.00000	595	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		136.00000	191	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		541.00000	419	27.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		235.00000	315	27.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.68660	14.88950		27.90	2,276,423.00	155	564.00
£ / R On 12/06/2009 Currency Future	14.90	Call		903.00000	809	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put		913.00000	1,022	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call		942.00000	844	28.16	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 12/06/2009 Currency Future	14.80	Put			852.00000	958	28.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			982.00000	882	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			793.00000	895	27.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			922.00000	826	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			882.00000	990	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			884.00000	791	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			944.00000	1,055	28.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,002.00000	902	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			763.00000	865	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			962.00000	863	28.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			822.00000	926	28.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,044.00000	941	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			705.00000	804	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,023.00000	922	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			733.00000	835	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			847.00000	758	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,007.00000	1,122	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			865.00000	775	28.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			975.00000	1,088	28.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,023.00000	922	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			733.00000	835	27.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,066.00000	961	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			676.00000	774	27.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,140.00000	1,028	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			601.00000	691	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,089.00000	981	27.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			649.00000	744	27.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			829.00000	742	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,040.00000	1,156	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			747.00000	669	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,208.00000	1,332	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			812.00000	727	29.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,073.00000	1,190	29.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			747.00000	669	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,208.00000	1,332	29.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			847.00000	758	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,007.00000	1,122	28.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			717.00000	642	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,278.00000	1,405	29.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			779.00000	697	29.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,140.00000	1,261	29.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,259.00000	1,138	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			519.00000	602	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,228.00000	1,110	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			539.00000	623	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.10	Call			1,289.00000	1,167	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			500.00000	581	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			922.00000	826	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			882.00000	990	28.29	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			795.00000	712	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,106.00000	1,225	29.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			685.00000	612	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,345.00000	1,476	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			566.00000	504	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,577.00000	1,718	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			492.00000	437	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,753.00000	1,900	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			582.00000	519	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,543.00000	1,682	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			649.00000	580	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,410.00000	1,543	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			632.00000	564	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,442.00000	1,577	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			667.00000	596	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,377.00000	1,509	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			615.00000	548	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,475.00000	1,612	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			667.00000	596	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,377.00000	1,509	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			439.00000	389	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,899.00000	2,052	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			536.00000	476	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,646.00000	1,790	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			507.00000	450	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,717.00000	1,863	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			402.00000	355	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,013.00000	2,169	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			479.00000	424	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,789.00000	1,938	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			426.00000	377	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,937.00000	2,091	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			379.00000	334	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,090.00000	2,248	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			357.00000	315	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,168.00000	2,328	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			346.00000	305	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,207.00000	2,369	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			414.00000	366	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,975.00000	2,129	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			465.00000	412	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.25	Put			1,826.00000	1,976	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			336.00000	296	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,247.00000	2,409	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			271.00000	237	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,531.00000	2,701	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			288.00000	253	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,449.00000	2,616	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			217.00000	189	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,827.00000	3,003	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			178.00000	155	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,089.00000	3,269	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			119.00000	103	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,629.00000	3,816	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			78.00000	67	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,188.00000	4,380	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			70.00000	60	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,330.00000	4,523	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			90.00000	77	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,000.00000	4,191	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			123.00000	107	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,583.00000	3,770	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			132.00000	114	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,492.00000	3,678	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			93.00000	80	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,954.00000	4,144	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			254.00000	223	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,615.00000	2,786	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			452.00000	400	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,862.00000	2,014	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			598.00000	533	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,509.00000	1,647	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			903.00000	809	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			913.00000	1,022	28.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			829.00000	742	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,040.00000	1,156	28.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			763.00000	683	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,174.00000	1,296	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			732.00000	655	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,243.00000	1,369	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			703.00000	629	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,314.00000	1,443	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			942.00000	844	28.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			852.00000	958	28.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			763.00000	683	29.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,174.00000	1,296	29.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Call			732.00000	655	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,243.00000	1,369	29.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			812.00000	727	29.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,073.00000	1,190	29.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			685.00000	612	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,345.00000	1,476	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			598.00000	533	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,509.00000	1,647	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			566.00000	504	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,577.00000	1,718	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			649.00000	580	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,410.00000	1,543	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			479.00000	424	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,789.00000	1,938	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			566.00000	504	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,577.00000	1,718	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			507.00000	450	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,717.00000	1,863	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			551.00000	490	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,611.00000	1,753	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			521.00000	463	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,682.00000	1,826	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			426.00000	377	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,937.00000	2,091	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			536.00000	476	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,646.00000	1,790	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			452.00000	400	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,862.00000	2,014	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			379.00000	334	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,090.00000	2,248	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			336.00000	296	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,247.00000	2,409	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			357.00000	315	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,168.00000	2,328	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			316.00000	278	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,327.00000	2,491	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			297.00000	261	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,408.00000	2,575	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			316.00000	278	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,327.00000	2,491	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			280.00000	245	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,490.00000	2,659	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			390.00000	345	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,051.00000	2,208	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			368.00000	324	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.65	Put			2,128.00000	2,288	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			326.00000	287	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,287.00000	2,450	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			307.00000	269	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,367.00000	2,533	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			492.00000	437	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,753.00000	1,900	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			439.00000	389	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,899.00000	2,052	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			326.00000	287	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,287.00000	2,450	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			239.00000	209	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,699.00000	2,872	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			224.00000	196	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,784.00000	2,959	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			210.00000	183	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,870.00000	3,047	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			197.00000	172	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,957.00000	3,135	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			115.00000	99	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,675.00000	3,863	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			107.00000	93	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,768.00000	3,956	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			100.00000	86	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,860.00000	4,050	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			87.00000	75	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,047.00000	4,238	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			81.00000	69	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,141.00000	4,333	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			75.00000	65	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,236.00000	4,428	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			172.00000	150	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,133.00000	3,313	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			161.00000	140	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,222.00000	3,404	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			151.00000	131	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,311.00000	3,494	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			141.00000	122	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,402.00000	3,586	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			161.00000	140	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,222.00000	3,404	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			141.00000	122	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,402.00000	3,586	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			115.00000	99	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,675.00000	3,863	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.65	Call			100.00000	86	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,860.00000	4,050	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			111.00000	96	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,721.00000	3,909	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			103.00000	89	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,814.00000	4,003	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			96.00000	83	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,907.00000	4,097	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			84.00000	72	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,094.00000	4,285	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			72.00000	62	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,283.00000	4,476	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			67.00000	58	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,378.00000	4,571	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			87.00000	75	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,047.00000	4,238	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			75.00000	65	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,236.00000	4,428	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			65.00000	56	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,425.00000	4,619	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			60.00000	52	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,521.00000	4,715	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			56.00000	48	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,617.00000	4,812	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			52.00000	45	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,713.00000	4,908	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			84.00000	72	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,094.00000	4,285	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			63.00000	54	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,473.00000	4,667	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			58.00000	50	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,569.00000	4,763	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			231.00000	202	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,742.00000	2,916	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			203.00000	177	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,914.00000	3,091	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			190.00000	166	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,001.00000	3,179	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			167.00000	145	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,177.00000	3,358	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			156.00000	136	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,267.00000	3,449	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			146.00000	127	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,356.00000	3,540	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			136.00000	118	30.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.20	Put			3,447.00000	3,632	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			280.00000	245	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,490.00000	2,659	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			263.00000	230	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,573.00000	2,743	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			246.00000	216	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,657.00000	2,829	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			231.00000	202	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,742.00000	2,916	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			167.00000	145	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,177.00000	3,358	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			368.00000	324	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,128.00000	2,288	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			271.00000	237	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,531.00000	2,701	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			288.00000	253	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,449.00000	2,616	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			239.00000	209	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,699.00000	2,872	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			210.00000	183	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,870.00000	3,047	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			414.00000	366	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,975.00000	2,129	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			582.00000	519	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,543.00000	1,682	30.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,112.00000	1,001	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			623.00000	715	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,044.00000	941	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			705.00000	804	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,384.00000	1,256	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			445.00000	520	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,321.00000	1,196	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			481.00000	560	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			1,199.00000	1,082	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			559.00000	646	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,518.00000	1,382	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			378.00000	445	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,450.00000	1,318	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			411.00000	482	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			1,321.00000	1,196	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			481.00000	560	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,552.00000	1,415	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			362.00000	428	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,484.00000	1,350	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			394.00000	463	26.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.90	Call			1,417.00000	1,287	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			428.00000	501	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			1,352.00000	1,226	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			463.00000	540	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			1,169.00000	1,055	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			580.00000	668	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,417.00000	1,287	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			428.00000	501	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,112.00000	1,001	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			623.00000	715	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,259.00000	1,138	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			519.00000	602	26.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,002.00000	902	27.78	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			763.00000	865	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.87430		15.07830		27.96	74,371.50	5	28.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,244.00000	1,148	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,266.00000	1,374	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,282.00000	1,184	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,204.00000	1,309	28.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,322.00000	1,220	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,144.00000	1,246	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,263.00000	1,166	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,235.00000	1,341	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,226.00000	1,131	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,297.00000	1,407	28.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,342.00000	1,239	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,114.00000	1,215	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,302.00000	1,202	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,174.00000	1,277	28.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,382.00000	1,278	27.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,054.00000	1,154	27.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,363.00000	1,258	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,085.00000	1,184	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,322.00000	1,220	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,144.00000	1,246	27.96	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,172.00000	1,082	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,394.00000	1,507	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,207.00000	1,114	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,329.00000	1,440	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,190.00000	1,098	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,361.00000	1,473	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,342.00000	1,239	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,114.00000	1,215	27.87	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,401.00000	1,298	27.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,023.00000	1,124	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	14.60	Call			1,440.00000	1,338	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			962.00000	1,064	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,155.00000	1,066	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,427.00000	1,541	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			1,074.00000	991	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,596.00000	1,716	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,122.00000	1,035	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,493.00000	1,611	29.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			1,058.00000	976	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,630.00000	1,752	29.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,155.00000	1,066	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,427.00000	1,541	28.81	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			1,043.00000	963	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,665.00000	1,788	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,105.00000	1,020	29.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,527.00000	1,646	29.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,548.00000	1,440	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			869.00000	965	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,520.00000	1,414	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			892.00000	989	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,575.00000	1,466	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			847.00000	942	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,006.00000	927	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,727.00000	1,853	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,420.00000	1,318	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			992.00000	1,093	27.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,363.00000	1,258	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,085.00000	1,184	27.78	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,138.00000	1,050	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,460.00000	1,576	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,661.00000	1,547	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			782.00000	873	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,603.00000	1,493	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			825.00000	918	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,493.00000	1,388	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			915.00000	1,014	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,779.00000	1,660	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			701.00000	785	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,719.00000	1,603	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			741.00000	828	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,603.00000	1,493	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			825.00000	918	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,810.00000	1,689	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			681.00000	765	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,749.00000	1,631	27.39	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 14/09/2009 Currency Future	14.05	Put		721.00000	807	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,690.00000	1,575	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		761.00000	850	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,632.00000	1,520	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		804.00000	895	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,466.00000	1,363	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		938.00000	1,039	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,172.00000	1,082	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,394.00000	1,507	28.71	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		969.00000	892	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,790.00000	1,918	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,138.00000	1,050	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,460.00000	1,576	28.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		1,006.00000	927	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,727.00000	1,853	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		969.00000	892	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		1,790.00000	1,918	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		933.00000	859	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		1,855.00000	1,985	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		899.00000	827	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		1,920.00000	2,052	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,263.00000	1,166	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,235.00000	1,341	28.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,089.00000	1,005	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,561.00000	1,681	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		1,024.00000	945	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,696.00000	1,820	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		1,089.00000	1,005	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,561.00000	1,681	29.20	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		987.00000	910	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,759.00000	1,885	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		951.00000	876	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,823.00000	1,951	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		916.00000	843	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		1,887.00000	2,018	29.49	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,548.00000	1,440	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		869.00000	965	27.39	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,244.00000	1,148	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,266.00000	1,374	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		1,074.00000	991	29.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,596.00000	1,716	29.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.77080	12.86770		26.13	702,394.00	55	5,894.00
€ / R On 16/03/2009 Currency Future	12.85	Call		344.00000	282	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		326.00000	361	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.90	Call			324.00000	263	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			356.00000	392	27.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			369.00000	301	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			301.00000	330	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			305.00000	246	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			387.00000	425	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			287.00000	230	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			419.00000	459	27.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			270.00000	215	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			453.00000	494	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			422.00000	348	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			255.00000	277	26.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			481.00000	403	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			213.00000	232	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			213.00000	164	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			595.00000	643	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			226.00000	176	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			558.00000	605	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			201.00000	154	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			633.00000	683	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			169.00000	126	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			751.00000	805	30.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			179.00000	134	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			711.00000	764	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			150.00000	110	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			833.00000	889	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			134.00000	97	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			917.00000	976	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			189.00000	144	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			672.00000	723	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			159.00000	118	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			792.00000	847	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			270.00000	215	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			453.00000	494	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			201.00000	154	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			633.00000	683	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			120.00000	86	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,002.00000	1,065	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			113.00000	82	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,045.00000	1,111	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			106.00000	78	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,088.00000	1,157	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			56.00000	48	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,588.00000	1,677	37.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			53.00000	46	38.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.45	Put			1,635.00000	1,725	38.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			74.00000	59	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,357.00000	1,438	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			100.00000	74	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,132.00000	1,203	33.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			142.00000	103	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			874.00000	932	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			142.00000	103	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			874.00000	932	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			255.00000	201	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			487.00000	530	28.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			134.00000	97	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			917.00000	976	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			74.00000	59	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,357.00000	1,438	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			48.00000	42	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,731.00000	1,821	38.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			40.00000	32	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,072.00000	2,161	41.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			84.00000	64	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,266.00000	1,343	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			89.00000	67	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,221.00000	1,296	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			760.00000	672	26.22	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			93.00000	101	26.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			344.00000	282	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			326.00000	361	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			544.00000	463	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			176.00000	192	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			840.00000	751	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			73.00000	80	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			840.00000	751	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			73.00000	80	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			886.00000	795	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			68.00000	74	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			800.00000	711	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			82.00000	90	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			647.00000	562	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			130.00000	142	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			684.00000	598	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			116.00000	127	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			577.00000	495	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			160.00000	174	26.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,024.00000	932	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			57.00000	61	28.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.25	Call			722.00000	634	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			104.00000	114	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			932.00000	840	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			64.00000	70	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,404.00000	1,308	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			36.00000	38	32.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,308.00000	1,213	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			40.00000	42	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,212.00000	1,118	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			45.00000	48	30.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,118.00000	1,025	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			50.00000	54	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			684.00000	598	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			116.00000	127	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,356.00000	1,261	32.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			38.00000	40	32.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,260.00000	1,166	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			42.00000	45	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,165.00000	1,071	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			47.00000	51	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,071.00000	978	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			53.00000	57	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			978.00000	886	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			60.00000	65	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			886.00000	795	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			68.00000	74	26.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,118.00000	1,025	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			50.00000	54	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			612.00000	528	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			144.00000	157	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			800.00000	711	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			82.00000	90	26.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			512.00000	432	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			194.00000	211	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			451.00000	374	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			233.00000	254	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			512.00000	432	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			194.00000	211	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			451.00000	374	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			233.00000	254	26.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			395.00000	322	26.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			277.00000	301	26.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,260.00000	1,166	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			42.00000	45	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,071.00000	978	29.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.85	Put			53.00000	57	29.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			647.00000	562	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			130.00000	142	26.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			481.00000	403	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			213.00000	232	26.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			106.00000	78	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,088.00000	1,157	33.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			79.00000	61	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,311.00000	1,390	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			369.00000	301	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			301.00000	330	26.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			127.00000	91	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			959.00000	1,020	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			62.00000	52	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,495.00000	1,581	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			150.00000	110	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			833.00000	889	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,452.00000	1,356	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			34.00000	35	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			38.00000	30	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,171.00000	2,259	42.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			24.00000	16	44.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,756.00000	2,846	44.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			11.00000	7	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,344.00000	3,436	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			4.00000	3	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,937.00000	4,032	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			46.00000	39	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,828.00000	1,918	39.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			34.00000	25	44.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,417.00000	2,504	44.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			18.00000	12	45.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,000.00000	3,091	45.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			8.00000	5	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,590.00000	3,684	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			21.00000	14	45.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,853.00000	2,944	45.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			7.00000	4	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,639.00000	3,734	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			2.00000	1	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,434.00000	4,530	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	0	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,233.00000	5,329	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,548.00000	1,452	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			31.00000	32	34.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.35	Call			32.00000	23	44.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,514.00000	2,602	44.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			12.00000	8	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,294.00000	3,387	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			4.00000	2	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,086.00000	4,181	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			1.00000	0	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,883.00000	4,980	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,935.00000	1,837	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			17.00000	17	37.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			39.00000	31	41.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,121.00000	2,210	41.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			20.00000	13	45.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,902.00000	2,993	45.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			7.00000	4	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,689.00000	3,783	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			2.00000	1	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,484.00000	4,580	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,278.00000	2,180	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			10.00000	9	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,500.00000	1,404	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			32.00000	34	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			47.00000	40	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,779.00000	1,870	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			30.00000	21	44.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,562.00000	2,650	44.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			3.00000	2	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,136.00000	4,231	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,719.00000	2,622	36.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			1.00000	1	36.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,968.00000	2,871	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	33.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,180.00000	2,082	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			12.00000	11	39.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			44.00000	37	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,877.00000	1,966	39.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			27.00000	19	44.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,659.00000	2,748	44.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			10.00000	6	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,442.00000	3,535	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,068.00000	2,971	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	32.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,278.00000	2,180	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			10.00000	9	39.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			47.00000	40	39.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.60	Put			1,779.00000	1,870	39.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,018.00000	2,921	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,229.00000	2,131	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			11.00000	10	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			28.00000	20	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,611.00000	2,699	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			10.00000	7	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,393.00000	3,486	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,168.00000	3,071	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,377.00000	2,279	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			9.00000	8	40.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,597.00000	1,501	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			29.00000	30	35.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			50.00000	44	38.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,682.00000	1,773	38.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			34.00000	24	44.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,466.00000	2,553	44.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			13.00000	9	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,245.00000	3,338	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,769.00000	2,672	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			1.00000	1	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,984.00000	1,886	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			16.00000	15	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			79.00000	61	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,311.00000	1,390	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,670.00000	2,572	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			2.00000	1	37.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,886.00000	1,789	37.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			19.00000	18	37.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			70.00000	56	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,402.00000	1,485	35.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			19.00000	13	45.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,951.00000	3,042	45.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			6.00000	4	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,738.00000	3,833	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,571.00000	2,474	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			3.00000	3	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,789.00000	1,692	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			22.00000	21	36.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			62.00000	52	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,495.00000	1,581	36.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			37.00000	28	42.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,269.00000	2,357	42.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.90	Call			17.00000	11	45.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,049.00000	3,140	45.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			5.00000	3	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,838.00000	3,932	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,868.00000	2,771	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			1.00000	0	34.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,082.00000	1,984	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			14.00000	13	38.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			612.00000	528	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			144.00000	157	26.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			42.00000	34	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,974.00000	2,064	40.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			8.00000	5	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,541.00000	3,634	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,522.00000	2,424	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			4.00000	4	38.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,741.00000	1,644	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			23.00000	23	36.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			59.00000	49	37.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,541.00000	1,629	37.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			36.00000	27	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,318.00000	2,406	43.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			16.00000	10	45.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,098.00000	3,190	45.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			5.00000	3	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,887.00000	3,982	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,425.00000	2,327	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			7.00000	6	39.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,645.00000	1,548	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			27.00000	28	35.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			14.00000	9	45.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,196.00000	3,288	45.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			4.00000	2	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,986.00000	4,082	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,473.00000	2,376	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			6.00000	5	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,693.00000	1,596	35.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			25.00000	25	35.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			35.00000	26	43.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,367.00000	2,455	43.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			15.00000	10	45.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,147.00000	3,239	45.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,769.00000	2,672	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			1.00000	1	35.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,818.00000	2,721	35.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.05	Put			1.00000	1	35.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,033.00000	1,935	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			15.00000	14	38.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			41.00000	33	41.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,023.00000	2,112	41.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			22.00000	15	45.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,805.00000	2,895	45.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,620.00000	2,523	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			3.00000	2	37.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,838.00000	1,741	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			20.00000	20	36.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			66.00000	54	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,448.00000	1,533	36.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			37.00000	29	42.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,220.00000	2,308	42.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			18.00000	12	45.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,000.00000	3,091	45.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			6.00000	3	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,788.00000	3,883	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	2	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,235.00000	4,331	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,984.00000	1,886	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			16.00000	15	37.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			4.00000	2	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,986.00000	4,082	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	1	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,783.00000	4,880	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,734.00000	4,830	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,229.00000	2,131	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			11.00000	10	39.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,452.00000	1,356	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			34.00000	35	33.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			28.00000	20	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,611.00000	2,699	44.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	2	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,185.00000	4,281	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,327.00000	2,229	40.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			10.00000	8	40.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,548.00000	1,452	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			31.00000	32	34.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			32.00000	23	44.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,514.00000	2,602	44.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			12.00000	8	45.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,294.00000	3,387	45.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	9.50	Call			3,368.00000	3,271	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,571.00000	2,474	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			3.00000	3	38.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,024.00000	932	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			57.00000	61	28.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			17.00000	11	45.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,049.00000	3,140	45.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,468.00000	3,371	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,268.00000	3,171	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	31.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,473.00000	2,376	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			6.00000	5	39.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			12.97670		13.07410		26.64	129,767.00	10	2,900.00
€ / R On 12/06/2009 Currency Future	13.05	Call			787.00000	720	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			763.00000	793	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			768.00000	702	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			794.00000	825	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			807.00000	738	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			733.00000	762	26.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			749.00000	685	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			825.00000	858	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			714.00000	651	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			890.00000	925	27.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			749.00000	685	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			825.00000	858	27.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			731.00000	668	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			857.00000	891	27.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			846.00000	777	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			672.00000	701	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			886.00000	816	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			612.00000	639	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			866.00000	796	26.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			642.00000	670	26.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			635.00000	577	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,060.00000	1,100	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			650.00000	591	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,025.00000	1,064	28.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			578.00000	524	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,154.00000	1,197	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			560.00000	507	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,186.00000	1,230	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			578.00000	524	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,154.00000	1,197	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			526.00000	474	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,252.00000	1,298	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			493.00000	443	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,319.00000	1,367	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			597.00000	541	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,123.00000	1,164	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			560.00000	507	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,186.00000	1,230	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			697.00000	636	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			923.00000	959	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			826.00000	758	26.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			702.00000	731	26.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			615.00000	559	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,091.00000	1,132	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			477.00000	429	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,353.00000	1,402	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			462.00000	414	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,388.00000	1,437	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			433.00000	386	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,458.00000	1,510	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			296.00000	260	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,872.00000	1,933	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			286.00000	251	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,912.00000	1,974	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			365.00000	324	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,641.00000	1,697	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			418.00000	373	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,494.00000	1,547	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			509.00000	459	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,285.00000	1,332	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			597.00000	541	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,123.00000	1,164	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			615.00000	559	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,091.00000	1,132	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			697.00000	636	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			923.00000	959	27.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			681.00000	620	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			957.00000	994	27.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			665.00000	605	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			991.00000	1,029	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			526.00000	474	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,252.00000	1,298	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			665.00000	605	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			991.00000	1,029	27.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			433.00000	386	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.10	Put			1,458.00000	1,510	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			329.00000	291	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,755.00000	1,814	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			247.00000	215	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,073.00000	2,139	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			198.00000	171	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,324.00000	2,394	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			378.00000	336	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,604.00000	1,659	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			405.00000	360	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,530.00000	1,584	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			846.00000	777	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			672.00000	701	26.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			907.00000	836	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			583.00000	609	25.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,168.00000	1,088	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			394.00000	412	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,136.00000	1,057	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			412.00000	431	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,200.00000	1,120	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			376.00000	393	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,136.00000	1,057	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			412.00000	431	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,015.00000	939	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			491.00000	513	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,044.00000	968	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			470.00000	491	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			957.00000	884	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			533.00000	557	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,335.00000	1,251	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			311.00000	325	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,074.00000	997	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			450.00000	470	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,233.00000	1,152	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			359.00000	375	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,301.00000	1,218	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			326.00000	341	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,267.00000	1,184	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			343.00000	358	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,590.00000	1,502	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			216.00000	225	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,515.00000	1,428	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			241.00000	251	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,441.00000	1,356	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			267.00000	279	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.00	Call			1,370.00000	1,285	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			296.00000	309	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,105.00000	1,027	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			431.00000	450	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,552.00000	1,464	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			228.00000	238	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,478.00000	1,391	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			254.00000	265	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,405.00000	1,320	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			281.00000	294	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,015.00000	939	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			491.00000	513	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,301.00000	1,218	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			326.00000	341	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			986.00000	911	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			512.00000	534	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			929.00000	857	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			555.00000	580	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,335.00000	1,251	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			311.00000	325	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,267.00000	1,184	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			343.00000	358	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,628.00000	1,540	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			204.00000	213	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,478.00000	1,391	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			254.00000	265	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			957.00000	884	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			533.00000	557	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			866.00000	796	26.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			642.00000	670	26.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			986.00000	911	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			512.00000	534	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,168.00000	1,088	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			394.00000	412	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,105.00000	1,027	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			431.00000	450	25.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			886.00000	816	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			612.00000	639	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			787.00000	720	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			763.00000	793	26.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			543.00000	490	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,219.00000	1,264	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			493.00000	443	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,319.00000	1,367	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			391.00000	348	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.25	Put			1,567.00000	1,621	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			341.00000	301	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,717.00000	1,775	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			318.00000	280	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,794.00000	1,853	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			276.00000	241	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,952.00000	2,015	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			257.00000	224	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,032.00000	2,097	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			238.00000	207	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,114.00000	2,181	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			221.00000	192	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,197.00000	2,265	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			353.00000	312	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,679.00000	1,736	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			307.00000	270	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,833.00000	1,893	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			378.00000	336	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,604.00000	1,659	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			353.00000	312	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,679.00000	1,736	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			307.00000	270	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,833.00000	1,893	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			266.00000	232	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,992.00000	2,056	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			230.00000	199	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,156.00000	2,223	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			213.00000	185	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,239.00000	2,308	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			183.00000	158	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,409.00000	2,481	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			170.00000	145	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,496.00000	2,569	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			157.00000	134	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,583.00000	2,657	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			145.00000	124	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,671.00000	2,747	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			266.00000	232	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,992.00000	2,056	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			247.00000	215	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,073.00000	2,139	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			183.00000	158	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,409.00000	2,481	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			447.00000	400	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,423.00000	1,473	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.10	Call			768.00000	702	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			794.00000	825	26.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			447.00000	400	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,423.00000	1,473	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			418.00000	373	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,494.00000	1,547	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			405.00000	360	28.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,530.00000	1,584	28.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.14830		13.24840		26.44	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.25	Call			0.00000	993	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			0.00000	1,095	26.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,044.00000	976	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,096.00000	1,127	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,081.00000	1,011	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,033.00000	1,063	26.56	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			1,026.00000	959	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,128.00000	1,160	26.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,009.00000	942	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,160.00000	1,194	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,044.00000	976	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,096.00000	1,127	26.79	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,009.00000	942	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,160.00000	1,194	27.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,140.00000	1,067	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			942.00000	969	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,159.00000	1,087	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			911.00000	939	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			992.00000	926	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,193.00000	1,227	27.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			907.00000	845	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,359.00000	1,396	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			887.00000	826	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,389.00000	1,427	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			927.00000	864	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,329.00000	1,366	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			831.00000	771	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,482.00000	1,523	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			831.00000	771	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,482.00000	1,523	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			812.00000	754	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,514.00000	1,555	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			849.00000	789	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,451.00000	1,491	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			794.00000	736	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,546.00000	1,588	27.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.10	Call			759.00000	703	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,611.00000	1,655	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			868.00000	807	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,420.00000	1,459	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			975.00000	910	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,227.00000	1,261	27.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,120.00000	1,048	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			972.00000	1,000	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			726.00000	671	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,677.00000	1,722	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			535.00000	489	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,137.00000	2,191	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			868.00000	807	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,420.00000	1,459	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			759.00000	703	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,611.00000	1,655	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			693.00000	639	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,745.00000	1,791	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			662.00000	610	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,813.00000	1,861	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			632.00000	581	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,883.00000	1,933	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			603.00000	553	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,954.00000	2,005	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			943.00000	879	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,294.00000	1,331	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			693.00000	639	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,745.00000	1,791	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			662.00000	610	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,813.00000	1,861	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,297.00000	1,222	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			748.00000	774	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,243.00000	1,170	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			794.00000	821	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,197.00000	1,125	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			849.00000	877	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			943.00000	879	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,294.00000	1,331	27.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			959.00000	894	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,260.00000	1,296	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			777.00000	719	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,578.00000	1,621	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			742.00000	687	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,644.00000	1,688	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			709.00000	655	27.63	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.25	Put			1,711.00000	1,757	27.63	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,120.00000	1,048	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			972.00000	1,000	26.33	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,197.00000	1,125	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			849.00000	877	25.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			0.00000	1,144	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			0.00000	846	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			0.00000	1,107	25.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			0.00000	909	25.99	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			0.00000	1,029	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			0.00000	1,031	26.44	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			0.00000	894	27.39	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			0.00000	1,296	27.39	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.46200		242.97000		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			296.89200		296.50300		0.00	0.00	0	501.00
ALBI On 06/08/2009 Index Future			304.62200		304.22600		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			307.52900		307.27600		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			126.75900		126.51100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			130.06000		129.80600		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			132.82900		132.56700		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			298.73600		298.33950		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			306.51400		306.10950		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			313.04050		312.62200		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			338.43800		337.31400		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.95700		345.80200		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			349.99400		350.53400		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.70000		8.78200		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.69100		8.68900		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.08900		8.09200		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.44300		8.45300		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.75000		8.73900		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J204 On 21/12/2018 jSwap			8.59200		8.58400		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.53000		8.52600		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			7.53900		7.63400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.47500		6.60900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.56400		6.69400		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.18500		7.28400		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.25700		7.33800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.04300		8.05700		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.12100		8.12900		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.35600		8.35000		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.37800		8.37000		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09100		11.09100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.65400		10.64800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.25000		10.24400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.49200		10.50600		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.91600		9.97600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			286.86800		286.51400		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			294.33700		293.97600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			300.60400		300.23000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.02400		6.20300		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,886.00000	4,120	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.47300		5.70000		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,189.00000	4,428	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	6	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,436.00000	4,676	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	4	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			4.82600		5.12900		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,209.00000	1,425	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			94.00000	60	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.73100		7.77200		12.40	0.00	0	10,204.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	7.25	Call			1,624.00000	1,689	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,698.00000	4,525	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			558.00000	583	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,217.00000	8,004	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,556.00000	7,743	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			684.00000	633	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.67900		7.72200		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,812.00000	9,989	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,604.00000	1,540	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.69000		7.73600		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,796.00000	4,906	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,078.00000	5,940	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.71600		7.76600		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,397.00000	6,524	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,480.00000	6,348	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.12600		8.13500		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			5,253.00000	5,259	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,719.00000	6,628	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			11,276.00000	11,315	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,471.00000	2,414	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			772.00000	763	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			20,431.00000	20,326	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.08600		8.09600		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,939.00000	5,958	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			12,592.00000	12,503	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			14,563.00000	14,611	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,406.00000	5,346	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.08500		8.09600		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,919.00000	8,950	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,516.00000	15,430	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			16,715.00000	16,771	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,627.00000	7,566	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.09700		8.10800		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			14,164.00000	14,211	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			12,680.00000	12,611	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.14000		9.24000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,195.00000	1,207	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			670.00000	652	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.68400		7.71400		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,159.00000	7,274	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			359.00000	335	12.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future			7.57600	7.60800		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		8,131.00000	8,238	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,103.00000	1,066	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.54400	7.57800		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		4,143.00000	4,209	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,479.00000	4,398	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.53600	7.57300		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,758.00000	4,830	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,060.00000	4,979	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.18600	8.19500		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call		6,065.00000	6,086	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,401.00000	1,368	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.12500	8.13500		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,736.00000	8,764	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,452.00000	2,422	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.12700	8.13800		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		4,547.00000	4,562	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,296.00000	8,248	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.15000	8.16200		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		7,506.00000	7,531	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,293.00000	7,252	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.21400	8.22300		19.31	0.00	0	305.00
R204 On 07/05/2009 Bond Future	7.75	Call		2,219.00000	2,218	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,354.00000	5,294	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Call		5,463.00000	5,479	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		2,116.00000	2,074	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,481.00000	6,503	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,599.00000	1,562	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.16300	8.17300		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		9,384.00000	9,415	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,783.00000	2,749	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.16500	8.17600		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,965.00000	4,982	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,340.00000	9,288	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.18500	8.19600		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,899.00000	7,924	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		7,874.00000	7,832	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.56700	7.61800		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,557.00000	5,719	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		387.00000	351	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.43700	7.49200		11.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 06/08/2009 Bond Future	7.00	Call			2,156.00000	2,233	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,001.00000	3,874	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,110.00000	7,270	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			841.00000	796	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.38800		7.44700		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,647.00000	3,751	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,460.00000	3,355	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.36400		7.42800		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			4,185.00000	4,294	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,944.00000	3,837	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.24100		8.26000		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,565.00000	6,634	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,790.00000	1,732	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.19600		8.21700		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,598.00000	9,680	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,084.00000	3,027	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.19800		8.21900		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			5,116.00000	5,162	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,956.00000	9,865	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.21500		8.23800		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			8,310.00000	8,379	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,233.00000	8,155	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.25000		8.27600		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,629.00000	5,722	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,437.00000	2,350	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.23000		8.25600		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,759.00000	9,867	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,294.00000	3,224	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.26900		8.29400		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,814.00000	5,877	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,577.00000	9,472	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.36300		8.38300		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			9,286.00000	9,347	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,519.00000	8,449	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			7.93200		7.94200		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			10,651.00000	10,700	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,639.00000	1,595	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			7.89700		7.90700		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			12,135.00000	12,178	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,782.00000	4,730	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			7.89300		7.90400		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/11/2009 Bond Future	7.25	Call			7,498.00000	7,526	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,032.00000	13,956	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,572.00000	6,596	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			15,822.00000	15,743	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			7.89800		7.90900		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			10,352.00000	10,388	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,332.00000	14,266	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			21,434.00000	21,500	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,071.00000	5,034	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			294.94000		294.54800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			302.61900		302.22000		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			309.06300		308.64900		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.44440		6.49370		26.45	6,444.40	1	12,986.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			163.00000	138	27.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			169.00000	193	27.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			144.00000	121	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			201.00000	227	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			144.00000	121	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			201.00000	227	27.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			113.00000	95	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			270.00000	300	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			128.00000	107	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			234.00000	263	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			128.00000	107	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			234.00000	263	28.57	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			101.00000	84	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			307.00000	339	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			90.00000	74	30.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			346.00000	380	30.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			113.00000	95	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			270.00000	300	29.27	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			101.00000	84	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			307.00000	339	29.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			71.00000	58	31.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			428.00000	463	31.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			80.00000	65	31.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			386.00000	421	31.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			56.00000	44	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			512.00000	550	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			63.00000	51	32.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			469.00000	506	32.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			56.00000	44	32.82	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	6.95	Put			512.00000	550	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			80.00000	65	31.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			386.00000	421	31.30	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			47.00000	37	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			553.00000	593	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			40.00000	31	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			596.00000	637	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			63.00000	51	32.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			469.00000	506	32.36	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			4.00000	2	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,160.00000	1,208	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			2.00000	1	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,308.00000	1,357	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			7.00000	5	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,013.00000	1,060	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			16.00000	12	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			822.00000	867	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			28.00000	21	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			684.00000	727	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			33.00000	26	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			640.00000	681	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			184.00000	156	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			140.00000	162	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			235.00000	202	25.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			92.00000	108	25.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			300.00000	261	24.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			56.00000	67	24.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			266.00000	230	24.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			73.00000	86	24.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			208.00000	178	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			115.00000	133	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			184.00000	156	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			140.00000	162	26.45	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			40.00000	31	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			596.00000	637	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			338.00000	296	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			45.00000	51	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			208.00000	178	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			115.00000	133	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			28.00000	21	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			684.00000	727	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			23.00000	17	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			729.00000	773	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			16.00000	12	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			822.00000	867	32.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Call			11.00000	8	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			917.00000	963	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			19.00000	14	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			775.00000	820	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			13.00000	9	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			869.00000	915	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			420.00000	374	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			27.00000	29	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			338.00000	296	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			45.00000	51	23.91	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			601.00000	552	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			8.00000	8	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			508.00000	460	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			15.00000	16	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			554.00000	506	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			11.00000	11	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			464.00000	416	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			20.00000	22	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			378.00000	333	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			35.00000	39	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			378.00000	333	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			35.00000	39	23.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			23.00000	17	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			729.00000	773	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			11.00000	8	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			917.00000	963	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			9.00000	6	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			965.00000	1,012	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			6.00000	4	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,062.00000	1,109	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			4.00000	3	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,111.00000	1,159	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			3.00000	2	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,209.00000	1,257	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			1.00000	1	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,407.00000	1,456	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			1.00000	1	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,407.00000	1,456	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			1.00000	0	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,507.00000	1,556	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	0	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,607.00000	1,656	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	0	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,707.00000	1,756	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			2.00000	1	32.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,259.00000	1,307	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			1.00000	1	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,358.00000	1,406	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			1.00000	1	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,457.00000	1,506	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			1.00000	0	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,557.00000	1,606	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			33.00000	26	32.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			640.00000	681	32.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.51840		6.56800		26.08	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			382.00000	358	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			364.00000	390	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			364.00000	341	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			396.00000	422	26.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			346.00000	324	27.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			428.00000	456	27.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			313.00000	294	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			495.00000	525	27.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			346.00000	324	27.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			428.00000	456	27.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			329.00000	308	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			461.00000	490	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			299.00000	280	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			531.00000	561	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			285.00000	267	28.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			567.00000	598	28.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			260.00000	243	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			642.00000	675	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			260.00000	243	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			642.00000	675	29.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			272.00000	255	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			604.00000	636	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			285.00000	267	28.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			567.00000	598	28.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			233.00000	218	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			715.00000	749	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			248.00000	232	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			680.00000	714	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			272.00000	255	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			604.00000	636	28.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			299.00000	280	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			531.00000	561	28.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			329.00000	308	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			461.00000	490	27.38	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			218.00000	204	29.43	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.10	Put			750.00000	785	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			204.00000	191	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			786.00000	822	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			233.00000	218	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			715.00000	749	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			204.00000	191	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			786.00000	822	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			81.00000	75	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,313.00000	1,357	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			70.00000	64	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,402.00000	1,446	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			109.00000	101	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,141.00000	1,183	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			145.00000	135	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			977.00000	1,017	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			179.00000	167	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			861.00000	898	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			191.00000	178	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			823.00000	860	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			382.00000	358	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			364.00000	390	26.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			422.00000	396	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			304.00000	328	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			443.00000	417	25.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			275.00000	298	25.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			443.00000	417	25.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			275.00000	298	25.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			402.00000	377	26.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			334.00000	359	26.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			491.00000	461	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			223.00000	243	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			191.00000	178	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			823.00000	860	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			167.00000	155	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			899.00000	937	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			145.00000	135	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			977.00000	1,017	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			126.00000	117	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,058.00000	1,099	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			156.00000	145	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			938.00000	977	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			135.00000	126	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,017.00000	1,057	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			547.00000	514	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			179.00000	195	23.96	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.00	Call			685.00000	648	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			117.00000	129	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			614.00000	578	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			146.00000	160	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			547.00000	514	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			179.00000	195	23.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			491.00000	461	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			223.00000	243	24.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			649.00000	613	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			131.00000	144	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			579.00000	545	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			161.00000	177	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			518.00000	487	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			200.00000	218	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			467.00000	438	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			249.00000	270	24.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			579.00000	545	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			161.00000	177	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			117.00000	109	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,099.00000	1,141	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			101.00000	94	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,183.00000	1,226	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			167.00000	155	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			899.00000	937	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			94.00000	87	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,226.00000	1,269	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			94.00000	87	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,226.00000	1,269	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			81.00000	75	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,313.00000	1,357	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			70.00000	64	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,402.00000	1,446	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			60.00000	55	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,492.00000	1,536	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			51.00000	47	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,583.00000	1,628	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			43.00000	40	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,675.00000	1,721	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			37.00000	34	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,769.00000	1,815	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			43.00000	40	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,675.00000	1,721	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			117.00000	109	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,099.00000	1,141	29.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			422.00000	396	25.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Put		304.00000	328	25.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.57670	6.62870		26.28	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		513.00000	488	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		534.00000	562	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		495.00000	471	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		566.00000	595	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		495.00000	471	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		566.00000	595	26.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		462.00000	440	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		633.00000	663	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		513.00000	488	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		534.00000	562	26.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		478.00000	455	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		599.00000	629	27.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		446.00000	425	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		668.00000	698	27.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		432.00000	411	27.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		703.00000	734	27.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		417.00000	398	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		739.00000	771	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		391.00000	372	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		812.00000	846	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		404.00000	385	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		775.00000	808	28.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		417.00000	398	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		739.00000	771	28.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		391.00000	372	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		812.00000	846	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		358.00000	340	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		879.00000	914	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		374.00000	356	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		845.00000	879	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		374.00000	356	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		845.00000	879	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		570.00000	544	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		441.00000	467	26.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		531.00000	506	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		503.00000	529	26.52	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		342.00000	325	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		913.00000	948	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		312.00000	296	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		983.00000	1,020	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		589.00000	563	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		410.00000	437	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		551.00000	525	26.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.55	Put			472.00000	498	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			358.00000	340	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			879.00000	914	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			327.00000	311	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			948.00000	984	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			630.00000	602	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			352.00000	375	25.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			589.00000	563	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			410.00000	437	25.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			462.00000	440	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			633.00000	663	27.47	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			312.00000	296	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			983.00000	1,020	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			284.00000	270	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,056.00000	1,093	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			432.00000	411	27.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			703.00000	734	27.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			342.00000	325	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			913.00000	948	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			284.00000	270	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,056.00000	1,093	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			259.00000	245	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,130.00000	1,169	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			298.00000	283	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,019.00000	1,056	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			271.00000	257	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,093.00000	1,131	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			247.00000	234	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,168.00000	1,207	28.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			653.00000	624	24.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			325.00000	347	24.77	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			609.00000	582	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			381.00000	406	25.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			677.00000	646	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			299.00000	320	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			551.00000	525	26.28	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			472.00000	498	26.28	0.00	0	0.00

Total for Derivatives:

100,718,922.80

9,881

436,717.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								100,718,922.80	9,881	436,717.00
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