

# Daily MTM Report

Daily summary for 17/02/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			16.98300		16.97900			0.00	0	0.00
R153 On 31/08/2010 Bond			6.86000		6.72000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.12000		7.91000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.59000		8.38500			0.00	0	0.00
R196 On 28/02/2009 Bond			10.09800		10.10200			0.00	0	0.00
R201 On 21/12/2014 Bond			8.08000		7.87000			0.00	0	0.00
R203 On 15/09/2017 Bond			8.51000		8.37000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.56000		8.41000			0.00	0	0.00
R206 On 15/01/2014 Bond			8.04000		7.85000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.62500		8.44500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.68200		8.47900			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				8.36500	8.16500			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			10.33340		10.09450		30.94	38,047,578.80	3,682	177,305.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			320.00000	457	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			326.00000	223	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			301.00000	431	29.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			357.00000	248	29.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			283.00000	407	30.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			388.00000	273	30.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			174.00000	258	33.13	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			679.00000	524	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			386.00000	545	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			241.00000	161	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			498.00000	683	28.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			154.00000	100	28.23	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			566.00000	760	27.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			122.00000	76	27.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			466.00000	647	28.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			172.00000	113	28.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			320.00000	457	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			326.00000	223	29.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			266.00000	384	30.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			422.00000	301	30.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			222.00000	323	31.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			528.00000	390	31.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			341.00000	484	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			296.00000	201	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Call			14.00000	28	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,220.00000	1,994	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			438.00000	612	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			193.00000	128	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			283.00000	407	30.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			388.00000	273	30.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			209.00000	305	32.00	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			564.00000	422	32.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			250.00000	363	30.94	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			456.00000	330	30.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.50	Call			196.00000	288	32.37	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			602.00000	455	32.37	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			122.00000	183	35.14	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			927.00000	749	35.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			97.00000	146	36.48	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,103.00000	913	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			301.00000	431	29.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			357.00000	248	29.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			236.00000	343	31.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			491.00000	359	31.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			109.00000	163	35.81	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,014.00000	830	35.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			410.00000	578	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			216.00000	144	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			438.00000	612	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			193.00000	128	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			602.00000	799	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			108.00000	66	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			678.00000	882	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			83.00000	48	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			640.00000	840	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			95.00000	57	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			602.00000	799	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			108.00000	66	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			362.00000	513	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			268.00000	180	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			222.00000	323	31.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			528.00000	390	31.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			236.00000	343	31.29	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			491.00000	359	31.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			174.00000	258	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			679.00000	524	33.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			185.00000	273	32.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			640.00000	489	32.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			154.00000	230	33.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			760.00000	596	33.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			341.00000	484	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			296.00000	201	29.23	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			129.00000	193	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			885.00000	710	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			115.00000	173	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			971.00000	789	35.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			164.00000	243	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			719.00000	560	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			145.00000	217	34.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.75	Put			801.00000	633	34.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			250.00000	363	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			456.00000	330	30.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			71.00000	106	38.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,376.00000	1,173	38.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			65.00000	101	38.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,420.00000	1,218	38.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			51.00000	87	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,556.00000	1,353	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,195.00000	2,433	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			841.00000	1,060	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			47.00000	26	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			532.00000	721	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			137.00000	87	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			758.00000	969	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			63.00000	36	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			929.00000	1,152	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			34.00000	19	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,351.00000	1,587	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			7.00000	3	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,303.00000	1,537	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			8.00000	4	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,498.00000	1,735	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			3.00000	2	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,498.00000	1,735	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			3.00000	2	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,547.00000	1,785	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			3.00000	1	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,696.00000	1,934	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			1.00000	1	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,646.00000	1,884	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			2.00000	1	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,597.00000	1,834	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			2.00000	1	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,795.00000	2,034	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			1.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,547.00000	1,785	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			3.00000	1	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,045.00000	2,283	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,945.00000	2,184	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,845.00000	2,084	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			1.00000	0	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,746.00000	1,984	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,449.00000	1,685	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			4.00000	2	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,254.00000	1,488	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			10.00000	5	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,746.00000	1,984	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			1.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,646.00000	1,884	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			2.00000	1	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,254.00000	1,488	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			10.00000	5	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,159.00000	1,391	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			15.00000	8	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,095.00000	2,333	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,995.00000	2,234	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,895.00000	2,134	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,400.00000	1,636	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			5.00000	3	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,995.00000	2,234	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,895.00000	2,134	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,400.00000	1,636	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			5.00000	3	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,303.00000	1,537	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			8.00000	4	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,207.00000	1,440	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			12.00000	6	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,045.00000	2,283	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,945.00000	2,184	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,449.00000	1,685	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			4.00000	2	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,795.00000	2,034	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			1.00000	0	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,112.00000	1,343	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			17.00000	9	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,019.00000	1,247	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			25.00000	13	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			929.00000	1,152	27.51	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.20	Put			34.00000	19	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,019.00000	1,247	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			25.00000	13	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			758.00000	969	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			63.00000	36	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			532.00000	721	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			137.00000	87	28.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,207.00000	1,440	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			12.00000	6	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			841.00000	1,060	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			47.00000	26	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			466.00000	647	28.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			172.00000	113	28.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			410.00000	578	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			216.00000	144	28.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			799.00000	1,014	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			54.00000	31	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			717.00000	925	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			73.00000	42	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			386.00000	545	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			241.00000	161	28.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			185.00000	273	32.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			640.00000	489	32.75	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			164.00000	243	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			719.00000	560	33.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			103.00000	155	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,058.00000	871	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			92.00000	139	36.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,147.00000	955	36.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			137.00000	205	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			842.00000	671	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			122.00000	183	35.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			927.00000	749	35.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			137.00000	205	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			842.00000	671	34.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			87.00000	131	37.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,193.00000	998	37.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			78.00000	118	37.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,284.00000	1,085	37.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			78.00000	118	37.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,284.00000	1,085	37.83	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			60.00000	96	39.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,465.00000	1,263	39.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			43.00000	74	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,648.00000	1,441	39.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			36.00000	64	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,741.00000	1,530	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			30.00000	54	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,835.00000	1,621	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			25.00000	46	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,930.00000	1,713	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			103.00000	155	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,058.00000	871	36.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			92.00000	139	36.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,147.00000	955	36.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			83.00000	124	37.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,238.00000	1,041	37.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			74.00000	112	38.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,330.00000	1,129	38.16	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			55.00000	91	39.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,511.00000	1,308	39.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			46.00000	80	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,602.00000	1,397	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			39.00000	69	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,695.00000	1,486	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			33.00000	59	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,788.00000	1,575	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			36.00000	64	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,741.00000	1,530	39.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			97.00000	146	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,103.00000	913	36.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			129.00000	193	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			885.00000	710	34.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			640.00000	840	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			95.00000	57	27.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			885.00000	1,106	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			40.00000	22	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			717.00000	925	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			73.00000	42	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			974.00000	1,199	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			29.00000	16	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			799.00000	1,014	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			54.00000	31	27.51	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			566.00000	760	27.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			122.00000	76	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.49860		10.25560		30.07	61,259,331.00	5,835	15,415.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			658.00000	806	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			653.00000	557	29.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			639.00000	785	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			684.00000	586	29.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.40	Call			603.00000	745	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			748.00000	647	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			717.00000	874	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			561.00000	475	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			780.00000	949	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			474.00000	400	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			828.00000	1,006	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			422.00000	358	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			758.00000	923	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			502.00000	424	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			639.00000	785	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			684.00000	586	29.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			586.00000	725	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			781.00000	676	29.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			554.00000	686	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			849.00000	738	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			678.00000	827	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			622.00000	528	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			621.00000	765	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			715.00000	616	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			603.00000	745	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			748.00000	647	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			524.00000	650	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			919.00000	802	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			524.00000	650	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			919.00000	802	30.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			879.00000	1,071	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			373.00000	322	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			906.00000	1,104	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			350.00000	305	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			853.00000	1,038	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			397.00000	340	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			737.00000	898	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			531.00000	449	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			737.00000	898	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			531.00000	449	28.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			698.00000	850	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			592.00000	501	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			621.00000	765	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			715.00000	616	29.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			539.00000	668	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			883.00000	769	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			539.00000	668	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			883.00000	769	30.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			570.00000	705	30.07	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 12/06/2009 Currency Future	10.50	Put			814.00000	707	30.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			554.00000	686	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			849.00000	738	30.24	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			470.00000	600	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,014.00000	902	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			506.00000	633	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			950.00000	835	30.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			436.00000	570	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,080.00000	971	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			389.00000	515	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,183.00000	1,066	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			360.00000	481	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,254.00000	1,132	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			453.00000	585	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,047.00000	936	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			470.00000	600	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,014.00000	902	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			420.00000	551	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,114.00000	1,002	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			307.00000	417	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,401.00000	1,269	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			240.00000	335	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,634.00000	1,487	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			230.00000	323	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,675.00000	1,524	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			203.00000	288	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,797.00000	1,640	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			346.00000	464	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,290.00000	1,165	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			453.00000	585	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,047.00000	936	31.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,031.00000	1,242	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			276.00000	243	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			803.00000	975	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			448.00000	377	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			965.00000	1,172	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			310.00000	273	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			853.00000	1,038	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			397.00000	340	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,100.00000	1,314	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			244.00000	216	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,439.00000	1,667	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			133.00000	119	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,439.00000	1,667	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			133.00000	119	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,562.00000	1,794	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			106.00000	95	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,604.00000	1,837	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			98.00000	88	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,646.00000	1,880	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			90.00000	81	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,732.00000	1,968	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			77.00000	69	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,689.00000	1,924	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			83.00000	75	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,865.00000	2,102	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			59.00000	54	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,689.00000	1,924	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			83.00000	75	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,520.00000	1,751	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			115.00000	103	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,046.00000	2,286	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			41.00000	38	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,955.00000	2,194	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			49.00000	45	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,776.00000	2,012	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			70.00000	64	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,359.00000	1,585	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			154.00000	137	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,282.00000	1,505	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			177.00000	157	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,000.00000	2,240	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			45.00000	41	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,910.00000	2,148	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			54.00000	49	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,820.00000	2,057	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			65.00000	59	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,479.00000	1,709	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			124.00000	110	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,399.00000	1,626	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			143.00000	128	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,321.00000	1,545	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			165.00000	147	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,233.00000	2,474	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			27.00000	25	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,139.00000	2,380	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			33.00000	31	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,776.00000	2,012	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			70.00000	64	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,865.00000	2,102	27.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Put			59.00000	54	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,092.00000	2,333	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			37.00000	34	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,910.00000	2,148	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			54.00000	49	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,479.00000	1,709	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			124.00000	110	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,732.00000	1,968	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			77.00000	69	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,646.00000	1,880	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			90.00000	81	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,562.00000	1,794	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			106.00000	95	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,321.00000	1,545	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			165.00000	147	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,245.00000	1,466	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			189.00000	168	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,171.00000	1,389	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			215.00000	191	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,245.00000	1,466	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			189.00000	168	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			906.00000	1,104	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			350.00000	305	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			965.00000	1,172	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			310.00000	273	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,171.00000	1,389	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			215.00000	191	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			717.00000	874	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			561.00000	475	28.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,100.00000	1,314	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			244.00000	216	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			803.00000	975	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			448.00000	377	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			998.00000	1,206	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			292.00000	258	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			933.00000	1,137	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			328.00000	289	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			698.00000	850	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			592.00000	501	28.63	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			487.00000	617	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			982.00000	868	30.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			360.00000	481	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,254.00000	1,132	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			333.00000	448	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,327.00000	1,199	31.50	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	11.00	Call			404.00000	533	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,148.00000	1,034	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			374.00000	497	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,219.00000	1,099	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			436.00000	570	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,080.00000	971	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			374.00000	497	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,219.00000	1,099	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			320.00000	432	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,364.00000	1,234	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			295.00000	403	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,439.00000	1,304	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			272.00000	374	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,516.00000	1,376	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			250.00000	348	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,595.00000	1,449	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			283.00000	388	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,478.00000	1,340	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			261.00000	361	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,555.00000	1,412	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			221.00000	311	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,715.00000	1,563	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			186.00000	267	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,880.00000	1,719	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			170.00000	247	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,965.00000	1,799	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			156.00000	229	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,050.00000	1,880	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			143.00000	211	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,137.00000	1,963	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			212.00000	300	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,756.00000	1,601	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			194.00000	278	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,839.00000	1,679	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			178.00000	257	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,922.00000	1,758	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			163.00000	238	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,007.00000	1,839	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			261.00000	361	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,555.00000	1,412	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			170.00000	247	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,965.00000	1,799	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			678.00000	827	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			622.00000	528	28.82	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			320.00000	432	31.50	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	11.30	Put			1,364.00000	1,234	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			295.00000	403	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,439.00000	1,304	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			389.00000	515	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,183.00000	1,066	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			307.00000	417	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,401.00000	1,269	31.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			780.00000	949	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			474.00000	400	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			933.00000	1,137	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			328.00000	289	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			828.00000	1,006	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			422.00000	358	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call			1,135.00000	1,352	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put			229.00000	203	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call			1,065.00000	1,278	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put			260.00000	229	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			998.00000	1,206	27.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			292.00000	258	27.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.64840		10.39940		29.05	74,538.80	7	267.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			884.00000	1,029	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			884.00000	781	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			865.00000	1,010	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			916.00000	812	28.55	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			848.00000	990	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			948.00000	841	28.67	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call			942.00000	1,089	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put			793.00000	690	27.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			999.00000	1,153	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			700.00000	604	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			1,061.00000	1,233	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			612.00000	535	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			981.00000	1,131	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			731.00000	632	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			813.00000	950	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,014.00000	902	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			765.00000	895	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,116.00000	996	29.31	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			797.00000	931	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,047.00000	933	29.05	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			830.00000	970	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			981.00000	871	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			813.00000	950	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,014.00000	902	28.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			731.00000	860	29.58	0.00	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	10.85	Put			1,181.00000	1,062	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			731.00000	860	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,181.00000	1,062	29.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			830.00000	970	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			981.00000	871	28.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			922.00000	1,068	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			823.00000	720	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			962.00000	1,109	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			763.00000	661	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			1,106.00000	1,293	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			556.00000	495	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,083.00000	1,263	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			584.00000	515	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			1,040.00000	1,204	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			641.00000	556	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			575.00000	703	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,475.00000	1,355	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,129.00000	1,324	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			530.00000	476	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,083.00000	1,263	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			584.00000	515	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,249.00000	1,452	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			450.00000	403	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,188.00000	1,387	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			489.00000	439	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,129.00000	1,324	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			530.00000	476	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			922.00000	1,068	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			823.00000	720	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			884.00000	1,029	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			884.00000	781	28.36	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,280.00000	1,485	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			431.00000	386	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,218.00000	1,419	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			469.00000	421	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,158.00000	1,355	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			509.00000	457	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			1,019.00000	1,175	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			670.00000	577	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call			903.00000	1,049	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			853.00000	750	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			1,312.00000	1,518	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			413.00000	370	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,188.00000	1,387	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			489.00000	439	27.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call		962.00000	1,109	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		763.00000	661	27.60	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		999.00000	1,153	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		700.00000	604	27.21	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		781.00000	913	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,081.00000	964	29.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		750.00000	877	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,151.00000	1,029	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		712.00000	844	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,212.00000	1,095	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		675.00000	812	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,276.00000	1,163	29.98	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		981.00000	1,131	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		731.00000	632	27.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		903.00000	1,049	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		853.00000	750	28.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		693.00000	828	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,244.00000	1,129	29.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		658.00000	796	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,308.00000	1,198	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		623.00000	758	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,374.00000	1,260	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		750.00000	877	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,151.00000	1,029	29.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		658.00000	796	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,308.00000	1,198	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		590.00000	721	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,441.00000	1,323	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		712.00000	844	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,212.00000	1,095	29.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		640.00000	777	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,341.00000	1,229	30.12	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		1,019.00000	1,175	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		670.00000	577	27.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.78040	10.52470		28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,077.00000	1,199	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,053.00000	919	27.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		1,691.00000	1,886	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		367.00000	305	24.41	305,000,000.00	1,000	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		1,041.00000	1,161	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,117.00000	981	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call		1,024.00000	1,143	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put		1,149.00000	1,013	27.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		1,112.00000	1,238	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		987.00000	858	27.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,186.00000	1,322	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			861.00000	742	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,226.00000	1,367	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			801.00000	687	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,148.00000	1,279	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			923.00000	799	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			990.00000	1,108	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,215.00000	1,078	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			942.00000	1,056	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,317.00000	1,176	28.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			974.00000	1,091	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,249.00000	1,111	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,059.00000	1,180	27.57	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,084.00000	950	27.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,007.00000	1,126	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,182.00000	1,045	28.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			912.00000	1,022	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,387.00000	1,242	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			974.00000	1,091	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,249.00000	1,111	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,094.00000	1,218	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,020.00000	888	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,246.00000	1,390	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			772.00000	660	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,267.00000	1,414	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			743.00000	634	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,226.00000	1,367	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			801.00000	687	26.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,130.00000	1,258	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			955.00000	828	27.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			617.00000	691	31.61	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,392.00000	2,210	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			508.00000	570	33.03	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,983.00000	2,790	33.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,311.00000	1,463	25.73	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			686.00000	583	25.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			869.00000	974	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,494.00000	1,344	29.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			883.00000	990	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,458.00000	1,309	28.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			828.00000	929	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,604.00000	1,448	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			855.00000	959	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,530.00000	1,378	29.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			617.00000	691	31.61	0.00	0	10,100.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,392.00000	2,210	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			755.00000	847	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,831.00000	1,666	30.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			779.00000	873	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,754.00000	1,592	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			671.00000	752	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,147.00000	1,972	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			600.00000	672	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,475.00000	2,292	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			536.00000	602	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,811.00000	2,622	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			482.00000	541	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,158.00000	2,961	33.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			691.00000	774	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,066.00000	1,894	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			551.00000	619	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,726.00000	2,539	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			495.00000	555	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,070.00000	2,875	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,203.00000	2,426	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			178.00000	146	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,758.00000	1,956	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			334.00000	276	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,408.00000	1,568	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			583.00000	487	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			652.00000	731	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,228.00000	2,051	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			470.00000	527	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,245.00000	3,047	33.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,284.00000	2,510	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			160.00000	129	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,827.00000	2,028	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			303.00000	248	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,459.00000	1,623	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			534.00000	443	24.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,186.00000	1,322	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			861.00000	742	26.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			803.00000	900	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,678.00000	1,520	29.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			567.00000	637	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,642.00000	2,456	32.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,971.00000	2,183	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			246.00000	202	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,568.00000	1,751	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			444.00000	370	24.65	0.00	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	11.80	Call			712.00000	797	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,987.00000	1,817	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			431.00000	489	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,506.00000	3,308	34.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,898.00000	2,105	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			273.00000	224	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,512.00000	1,686	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			488.00000	406	24.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			583.00000	654	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,558.00000	2,373	32.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			495.00000	555	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,070.00000	2,875	33.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			414.00000	477	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,590.00000	3,397	34.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,045.00000	2,262	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			221.00000	182	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,626.00000	1,817	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			402.00000	337	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			733.00000	821	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,908.00000	1,741	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			522.00000	586	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,897.00000	2,705	32.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			447.00000	501	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,423.00000	3,221	33.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,124.00000	2,343	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			199.00000	163	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,358.00000	1,514	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			633.00000	534	25.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			634.00000	710	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,310.00000	2,130	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			536.00000	602	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,811.00000	2,622	32.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			459.00000	514	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,334.00000	3,133	33.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,008.00000	2,222	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			233.00000	192	24.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,597.00000	1,784	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			422.00000	353	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,289.00000	1,438	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			714.00000	608	25.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			722.00000	809	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,948.00000	1,779	30.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			608.00000	681	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,434.00000	2,251	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			515.00000	578	32.93	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,940.00000	2,748	32.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			439.00000	495	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,464.00000	3,264	34.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,451.00000	2,682	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			126.00000	101	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,971.00000	2,183	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			246.00000	202	24.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			712.00000	797	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,987.00000	1,817	30.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,537.00000	2,770	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			112.00000	89	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,626.00000	1,817	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			402.00000	337	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,580.00000	2,814	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			105.00000	84	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			2,084.00000	2,303	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			210.00000	172	24.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,659.00000	1,851	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			384.00000	321	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,334.00000	1,489	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			660.00000	558	25.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			897.00000	1,006	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,422.00000	1,275	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			744.00000	834	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,869.00000	1,704	30.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			626.00000	700	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,351.00000	2,170	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			529.00000	594	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,854.00000	2,663	32.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,711.00000	2,949	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			86.00000	69	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,758.00000	1,956	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			334.00000	276	24.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			652.00000	731	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,228.00000	2,051	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,667.00000	2,904	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			92.00000	73	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			2,163.00000	2,385	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			188.00000	154	24.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,725.00000	1,921	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			350.00000	290	24.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,383.00000	1,541	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			608.00000	510	25.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			927.00000	1,039	28.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,352.00000	1,208	28.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.55	Call			767.00000	860	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,792.00000	1,629	29.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			643.00000	721	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,269.00000	2,090	31.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			476.00000	534	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,202.00000	3,004	33.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,891.00000	3,132	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			66.00000	52	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,367.00000	2,595	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			142.00000	115	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			828.00000	929	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,604.00000	1,448	29.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,936.00000	3,179	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			61.00000	48	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,409.00000	2,638	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			134.00000	108	24.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,934.00000	2,144	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			260.00000	213	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,540.00000	1,718	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			465.00000	388	24.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			841.00000	943	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,567.00000	1,413	29.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			701.00000	786	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,027.00000	1,855	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,982.00000	3,225	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			57.00000	45	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,623.00000	2,859	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			99.00000	78	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,691.00000	1,886	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			367.00000	305	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,326.00000	2,552	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			151.00000	122	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,862.00000	2,066	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			288.00000	236	24.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,485.00000	1,654	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			511.00000	424	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,206.00000	1,344	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			831.00000	714	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			816.00000	914	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,641.00000	1,484	29.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			681.00000	763	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,106.00000	1,933	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			575.00000	645	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,600.00000	2,415	32.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			407.00000	471	34.46	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 14/12/2009 Currency Future	13.75	Put			3,632.00000	3,441	34.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,898.00000	2,105	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			273.00000	224	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			691.00000	774	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,066.00000	1,894	30.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			384.00000	449	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			3,759.00000	3,568	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			399.00000	466	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			3,674.00000	3,485	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,934.00000	2,144	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			260.00000	213	24.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			701.00000	786	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,027.00000	1,855	30.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call			591.00000	663	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put			2,516.00000	2,332	31.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call			422.00000	483	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put			3,548.00000	3,352	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call			369.00000	432	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put			3,845.00000	3,652	34.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call			2,494.00000	2,726	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put			119.00000	95	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,367.00000	2,595	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			142.00000	115	24.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,451.00000	2,682	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			126.00000	101	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,891.00000	3,132	23.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			66.00000	52	23.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.22630		10.96770		29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,314.00000	1,455	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,296.00000	1,178	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,279.00000	1,416	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,361.00000	1,240	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,245.00000	1,379	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,428.00000	1,303	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,332.00000	1,474	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,264.00000	1,148	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,407.00000	1,552	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,140.00000	1,025	28.19	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,446.00000	1,592	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,078.00000	966	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,369.00000	1,512	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,201.00000	1,086	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,262.00000	1,397	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,394.00000	1,271	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,197.00000	1,326	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,529.00000	1,399	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,154.00000	1,278	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,626.00000	1,492	29.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,181.00000	1,309	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,563.00000	1,432	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,229.00000	1,361	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,461.00000	1,335	29.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			931.00000	1,032	31.22	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,263.00000	2,106	31.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,777.00000	1,951	26.13	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			659.00000	574	26.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			1,181.00000	1,309	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,563.00000	1,432	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			1,166.00000	1,292	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,598.00000	1,465	29.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			1,093.00000	1,211	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,775.00000	1,635	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			1,151.00000	1,275	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,633.00000	1,499	29.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			1,136.00000	1,259	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,668.00000	1,533	29.78	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			1,065.00000	1,181	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			1,848.00000	1,705	30.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			1,121.00000	1,243	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,703.00000	1,567	29.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,107.00000	1,227	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,739.00000	1,601	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,213.00000	1,343	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,495.00000	1,367	29.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,296.00000	1,435	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,329.00000	1,209	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,505.00000	1,657	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			987.00000	880	27.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,828.00000	2,006	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			611.00000	530	25.89	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,727.00000	1,897	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			710.00000	621	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,679.00000	1,846	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			762.00000	669	26.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,633.00000	1,796	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			816.00000	720	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,589.00000	1,748	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			871.00000	771	27.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,546.00000	1,701	27.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			928.00000	825	27.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	12.55	Call			878.00000	973	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,461.00000	2,297	31.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,965.00000	2,153	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			497.00000	426	25.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			1,107.00000	1,227	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,739.00000	1,601	29.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			662.00000	753	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,394.00000	3,226	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			2,053.00000	2,246	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			435.00000	370	24.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,350.00000	1,493	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,233.00000	1,117	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			694.00000	784	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,276.00000	3,107	33.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			2,114.00000	2,311	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			396.00000	335	24.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call			1,388.00000	1,532	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put			1,170.00000	1,056	28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,350.00000	1,493	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,233.00000	1,117	28.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			716.00000	800	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,198.00000	3,023	33.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			2,145.00000	2,345	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			378.00000	318	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,369.00000	1,512	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,201.00000	1,086	28.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,262.00000	1,397	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,394.00000	1,271	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			727.00000	808	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,159.00000	2,982	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			2,209.00000	2,420	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			342.00000	293	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			746.00000	825	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,078.00000	2,899	33.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,039.00000	1,152	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,921.00000	1,776	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			612.00000	698	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put			3,594.00000	3,421	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,855.00000	2,034	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			587.00000	508	25.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			1,079.00000	1,196	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			1,811.00000	1,670	30.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,052.00000	1,166	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,884.00000	1,740	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			622.00000	708	33.56	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 15/03/2010 Currency Future	13.90	Put			3,554.00000	3,382	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,727.00000	1,897	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			710.00000	621	26.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			1,039.00000	1,152	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			1,921.00000	1,776	30.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			1,013.00000	1,124	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			1,996.00000	1,847	30.59	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			989.00000	1,096	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,071.00000	1,920	30.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			575.00000	656	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			3,757.00000	3,580	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,802.00000	1,978	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			635.00000	552	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,197.00000	1,326	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,529.00000	1,399	29.41	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			1,052.00000	1,166	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			1,884.00000	1,740	30.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			1,026.00000	1,138	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			1,958.00000	1,811	30.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			602.00000	687	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,635.00000	3,461	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,909.00000	2,093	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			541.00000	466	25.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			641.00000	730	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,474.00000	3,304	33.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			2,023.00000	2,215	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			455.00000	388	25.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			2,083.00000	2,279	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			416.00000	352	24.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			705.00000	792	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,237.00000	3,065	33.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,424.00000	2,653	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			256.00000	227	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,485.00000	1,635	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,017.00000	909	27.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,446.00000	1,592	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,078.00000	966	27.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			762.00000	843	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			2,994.00000	2,816	32.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			0.00000	2,535	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			0.00000	259	24.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			0.00000	1,572	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			0.00000	996	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			0.00000	1,416	28.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			0.00000	1,240	28.94	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 15/03/2010 Currency Future	11.15	Call			0.00000	1,379	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			0.00000	1,303	29.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			0.00000	816	33.11	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			0.00000	2,940	33.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.72460		14.42720		27.98	839,302.20	57	14,223.00
£ / R On 16/03/2009 Currency Future	14.45	Call			439.00000	575	26.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			462.00000	300	26.75	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			383.00000	502	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			556.00000	377	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			420.00000	549	26.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			493.00000	325	26.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			503.00000	664	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			375.00000	239	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			460.00000	601	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			433.00000	277	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			335.00000	439	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			658.00000	464	28.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			366.00000	480	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			589.00000	405	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			350.00000	459	27.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			623.00000	434	27.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			460.00000	601	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			433.00000	277	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			503.00000	664	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			375.00000	239	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			550.00000	730	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			323.00000	205	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			633.00000	836	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			256.00000	161	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			576.00000	765	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			299.00000	190	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			401.00000	525	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			524.00000	350	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			307.00000	400	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			729.00000	526	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			257.00000	334	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			880.00000	660	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			293.00000	383	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			766.00000	558	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			246.00000	320	29.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			919.00000	695	29.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			321.00000	419	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			693.00000	494	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			236.00000	306	30.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.15	Put			959.00000	731	30.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			269.00000	350	29.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			841.00000	625	29.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			731.00000	949	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			204.00000	124	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			766.00000	988	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			189.00000	114	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			603.00000	800	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			275.00000	175	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			401.00000	525	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			524.00000	350	27.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			383.00000	502	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			556.00000	377	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			281.00000	366	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			804.00000	591	29.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			201.00000	268	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,074.00000	843	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			130.00000	188	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,353.00000	1,114	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			100.00000	147	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,522.00000	1,272	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			139.00000	200	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,311.00000	1,076	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			189.00000	257	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,112.00000	882	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			178.00000	246	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,151.00000	921	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			189.00000	257	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,112.00000	882	31.23	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			157.00000	225	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,230.00000	1,001	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			201.00000	268	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,074.00000	843	30.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			148.00000	212	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,270.00000	1,038	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			76.00000	113	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,698.00000	1,439	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			122.00000	177	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,395.00000	1,153	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			139.00000	200	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,311.00000	1,076	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			107.00000	157	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,479.00000	1,232	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			61.00000	93	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,834.00000	1,568	31.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.15	Call			66.00000	99	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,788.00000	1,525	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			93.00000	138	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,566.00000	1,313	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			76.00000	113	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,698.00000	1,439	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			53.00000	81	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,926.00000	1,656	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			45.00000	70	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,018.00000	1,745	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			45.00000	70	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,018.00000	1,745	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			87.00000	129	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,610.00000	1,355	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			39.00000	61	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,112.00000	1,836	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			22.00000	36	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,445.00000	2,161	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			26.00000	42	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,349.00000	2,067	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			13.00000	20	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,785.00000	2,496	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			7.00000	12	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,080.00000	2,788	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			3.00000	5	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,625.00000	3,330	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,224.00000	3,927	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			1.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,373.00000	4,076	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			1.00000	2	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,074.00000	3,777	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			3.00000	6	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,526.00000	3,231	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	2	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,024.00000	3,728	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			19.00000	31	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,542.00000	2,256	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			70.00000	106	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,743.00000	1,481	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			33.00000	52	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,206.00000	1,928	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			81.00000	121	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,654.00000	1,397	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			178.00000	246	31.49	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 16/03/2009 Currency Future	15.40	Put		1,151.00000	921	31.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call		226.00000	293	30.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put		999.00000	768	30.47	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call		167.00000	235	31.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put		1,190.00000	961	31.74	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call		321.00000	419	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put		693.00000	494	28.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call		293.00000	383	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put		766.00000	558	28.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call		213.00000	280	30.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put		1,036.00000	805	30.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call		107.00000	157	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put		1,479.00000	1,232	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call		93.00000	138	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put		1,566.00000	1,313	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call		257.00000	334	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put		880.00000	660	29.71	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call		236.00000	306	30.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put		959.00000	731	30.22	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call		148.00000	212	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put		1,270.00000	1,038	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		114.00000	167	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,437.00000	1,192	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		100.00000	147	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,522.00000	1,272	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		130.00000	188	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,353.00000	1,114	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call		61.00000	93	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put		1,834.00000	1,568	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call		53.00000	81	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put		1,926.00000	1,656	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call		29.00000	45	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put		2,301.00000	2,020	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call		81.00000	121	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put		1,654.00000	1,397	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call		70.00000	106	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put		1,743.00000	1,481	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call		33.00000	52	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put		2,206.00000	1,928	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		24.00000	39	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		2,397.00000	2,114	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call		57.00000	86	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put		1,880.00000	1,612	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		49.00000	75	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,972.00000	1,701	31.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.45	Call			42.00000	65	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,065.00000	1,791	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			36.00000	56	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,159.00000	1,882	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			31.00000	49	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,254.00000	1,974	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			93.00000	138	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,566.00000	1,313	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			16.00000	26	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,639.00000	2,352	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			14.00000	22	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,736.00000	2,448	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			11.00000	19	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,834.00000	2,544	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			10.00000	16	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,932.00000	2,641	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	4	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,725.00000	3,429	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			2.00000	3	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,825.00000	3,529	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	3	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,924.00000	3,628	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	2	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,124.00000	3,827	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			1.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,224.00000	3,927	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			1.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,323.00000	4,027	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,423.00000	4,126	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			7.00000	11	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,130.00000	2,837	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			6.00000	10	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,228.00000	2,935	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			5.00000	8	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,327.00000	3,033	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			4.00000	7	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,427.00000	3,132	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			6.00000	10	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,228.00000	2,935	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			4.00000	7	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,427.00000	3,132	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			2.00000	4	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,725.00000	3,429	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			1.00000	3	31.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Put			3,924.00000	3,628	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			2.00000	4	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,675.00000	3,380	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			2.00000	3	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,775.00000	3,479	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			2.00000	3	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,874.00000	3,578	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			1.00000	2	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,974.00000	3,678	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			1.00000	2	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,174.00000	3,877	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			1.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,274.00000	3,977	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,473.00000	4,176	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			1.00000	2	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,024.00000	3,728	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			1.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,423.00000	4,126	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,523.00000	4,226	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,623.00000	4,326	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,723.00000	4,426	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,823.00000	4,526	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			1.00000	2	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,124.00000	3,827	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,523.00000	4,226	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	1	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,623.00000	4,326	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			6.00000	10	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,179.00000	2,886	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			5.00000	9	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,278.00000	2,984	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			4.00000	7	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,377.00000	3,083	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			4.00000	6	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,476.00000	3,181	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			3.00000	5	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,576.00000	3,280	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			15.00000	24	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,688.00000	2,400	31.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.30	Call			11.00000	17	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,883.00000	2,593	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			9.00000	15	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,982.00000	2,690	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			24.00000	39	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,397.00000	2,114	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			21.00000	33	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,493.00000	2,209	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			18.00000	28	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,590.00000	2,304	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			15.00000	24	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,688.00000	2,400	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			6.00000	10	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,179.00000	2,886	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			49.00000	75	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,972.00000	1,701	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			22.00000	36	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,445.00000	2,161	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			21.00000	33	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,493.00000	2,209	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			114.00000	167	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,437.00000	1,192	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			100.00000	147	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,522.00000	1,272	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			36.00000	56	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,159.00000	1,882	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			246.00000	320	29.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			919.00000	695	29.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			66.00000	99	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,788.00000	1,525	31.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			307.00000	400	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			729.00000	526	28.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			366.00000	480	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			589.00000	405	27.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			526.00000	697	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			349.00000	222	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			481.00000	632	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			404.00000	258	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call			874.00000	1,110	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put			147.00000	85	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			801.00000	1,028	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			174.00000	104	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call			665.00000	873	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put			238.00000	148	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call			1,030.00000	1,281	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	13.50	Put			103.00000	57	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call			951.00000	1,195	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put			123.00000	70	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call			801.00000	1,028	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put			174.00000	104	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call			1,071.00000	1,325	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put			93.00000	51	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call			990.00000	1,238	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put			113.00000	63	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call			912.00000	1,152	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put			135.00000	77	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call			837.00000	1,069	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put			160.00000	94	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call			698.00000	911	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put			221.00000	136	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			633.00000	836	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			256.00000	161	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			481.00000	632	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			404.00000	258	26.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.95880		14.65740		27.48	0.00	0	404.00
£ / R On 12/06/2009 Currency Future	14.65	Call			903.00000	1,040	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			896.00000	731	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			829.00000	959	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,022.00000	851	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			865.00000	999	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			958.00000	790	26.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			943.00000	1,088	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			836.00000	679	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			923.00000	1,061	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			865.00000	702	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			884.00000	1,019	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			927.00000	760	26.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			763.00000	882	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,156.00000	973	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			812.00000	939	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,055.00000	881	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			795.00000	920	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,088.00000	911	27.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			779.00000	901	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,122.00000	942	27.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			923.00000	1,061	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			865.00000	702	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			962.00000	1,115	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			805.00000	657	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			1,023.00000	1,201	26.31	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.35	Put			715.00000	592	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			982.00000	1,143	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			775.00000	635	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			847.00000	980	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			990.00000	821	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			748.00000	864	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,190.00000	1,005	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			675.00000	779	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,368.00000	1,171	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			732.00000	846	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,225.00000	1,037	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			675.00000	779	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,368.00000	1,171	28.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			763.00000	882	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,156.00000	973	27.61	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			640.00000	749	28.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,433.00000	1,240	28.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			703.00000	812	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,296.00000	1,103	28.13	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			1,122.00000	1,321	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			615.00000	512	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call			1,094.00000	1,290	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			637.00000	531	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			1,151.00000	1,352	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			593.00000	493	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			829.00000	959	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,022.00000	851	27.11	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			718.00000	829	28.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,260.00000	1,070	28.00	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			607.00000	719	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,499.00000	1,310	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			500.00000	610	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,742.00000	1,551	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			433.00000	533	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,926.00000	1,724	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			514.00000	626	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,707.00000	1,518	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			574.00000	691	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,567.00000	1,382	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			559.00000	678	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,601.00000	1,419	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			590.00000	705	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,533.00000	1,346	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			544.00000	660	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,636.00000	1,451	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.60	Call			590.00000	705	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,533.00000	1,346	29.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			385.00000	477	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,078.00000	1,868	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			472.00000	578	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,815.00000	1,619	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			446.00000	548	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,889.00000	1,689	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			353.00000	438	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,195.00000	1,980	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			421.00000	518	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,963.00000	1,760	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			374.00000	464	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,117.00000	1,905	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			332.00000	414	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,275.00000	2,055	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			312.00000	391	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,355.00000	2,132	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			303.00000	380	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,396.00000	2,171	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			363.00000	451	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,156.00000	1,942	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			409.00000	504	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,001.00000	1,795	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			294.00000	369	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,436.00000	2,210	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			236.00000	300	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,729.00000	2,491	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			251.00000	318	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,644.00000	2,409	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			188.00000	242	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,031.00000	2,783	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			155.00000	200	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,297.00000	3,041	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			103.00000	136	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,845.00000	3,577	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			67.00000	90	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,410.00000	4,131	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			60.00000	81	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,553.00000	4,273	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			77.00000	104	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,220.00000	3,945	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			106.00000	140	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,799.00000	3,531	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			114.00000	150	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.25	Put			3,706.00000	3,441	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			80.00000	107	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,173.00000	3,898	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			221.00000	282	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,814.00000	2,573	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			397.00000	490	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,040.00000	1,832	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			529.00000	643	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,671.00000	1,484	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			812.00000	939	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,055.00000	881	27.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			748.00000	864	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,190.00000	1,005	27.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			689.00000	795	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,332.00000	1,136	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			658.00000	764	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,400.00000	1,205	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			623.00000	734	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,466.00000	1,275	28.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			847.00000	980	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			990.00000	821	26.98	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			689.00000	795	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,332.00000	1,136	28.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			658.00000	764	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,400.00000	1,205	28.52	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			732.00000	846	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,225.00000	1,037	27.87	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			607.00000	719	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,499.00000	1,310	28.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			529.00000	643	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,671.00000	1,484	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			500.00000	610	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,742.00000	1,551	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			574.00000	691	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,567.00000	1,382	29.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			421.00000	518	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,963.00000	1,760	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			500.00000	610	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,742.00000	1,551	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			446.00000	548	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,889.00000	1,689	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			486.00000	594	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,778.00000	1,585	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			459.00000	563	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,852.00000	1,654	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.40	Call			374.00000	464	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,117.00000	1,905	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			472.00000	578	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,815.00000	1,619	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			397.00000	490	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,040.00000	1,832	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			332.00000	414	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,275.00000	2,055	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			294.00000	369	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,436.00000	2,210	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			312.00000	391	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,355.00000	2,132	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			276.00000	348	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,519.00000	2,289	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			259.00000	328	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,602.00000	2,369	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			276.00000	348	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,519.00000	2,289	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			244.00000	309	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,686.00000	2,450	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			342.00000	426	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,235.00000	2,017	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			322.00000	402	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,315.00000	2,094	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			285.00000	358	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,477.00000	2,249	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			268.00000	338	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,560.00000	2,329	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			433.00000	533	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,926.00000	1,724	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			385.00000	477	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,078.00000	1,868	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			285.00000	358	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,477.00000	2,249	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			208.00000	265	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,900.00000	2,656	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			195.00000	249	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,987.00000	2,741	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			182.00000	234	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,075.00000	2,826	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			171.00000	220	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,163.00000	2,911	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			99.00000	131	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,892.00000	3,622	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			92.00000	123	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.55	Put			3,985.00000	3,714	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			86.00000	115	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,079.00000	3,806	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			75.00000	100	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,267.00000	3,991	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			70.00000	93	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,362.00000	4,085	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			65.00000	87	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,457.00000	4,178	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			149.00000	194	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,342.00000	3,085	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			140.00000	182	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,432.00000	3,173	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			131.00000	171	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,523.00000	3,262	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			122.00000	160	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,615.00000	3,351	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			140.00000	182	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,432.00000	3,173	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			122.00000	160	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,615.00000	3,351	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			99.00000	131	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,892.00000	3,622	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			86.00000	115	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,079.00000	3,806	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			96.00000	127	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,938.00000	3,668	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			89.00000	119	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,032.00000	3,760	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			83.00000	111	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,126.00000	3,852	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			72.00000	97	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,315.00000	4,038	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			62.00000	84	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,505.00000	4,225	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			58.00000	79	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,601.00000	4,320	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			75.00000	100	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,267.00000	3,991	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			65.00000	87	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,457.00000	4,178	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			56.00000	76	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,648.00000	4,367	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			52.00000	71	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,745.00000	4,462	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.45	Call			48.00000	66	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,841.00000	4,557	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			45.00000	61	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,937.00000	4,653	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			72.00000	97	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,315.00000	4,038	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			54.00000	73	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,696.00000	4,414	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			50.00000	68	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,793.00000	4,509	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			201.00000	257	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,944.00000	2,698	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			176.00000	227	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,119.00000	2,868	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			165.00000	213	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,208.00000	2,955	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			145.00000	188	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,387.00000	3,129	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			135.00000	176	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,478.00000	3,217	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			126.00000	165	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,569.00000	3,306	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			118.00000	155	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,660.00000	3,396	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			244.00000	309	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,686.00000	2,450	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			229.00000	291	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,771.00000	2,532	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			214.00000	274	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,857.00000	2,615	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			201.00000	257	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,944.00000	2,698	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			145.00000	188	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,387.00000	3,129	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			322.00000	402	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,315.00000	2,094	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			236.00000	300	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,729.00000	2,491	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			251.00000	318	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,644.00000	2,409	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			208.00000	265	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,900.00000	2,656	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			182.00000	234	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,075.00000	2,826	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			363.00000	451	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.45	Put		2,156.00000	1,942	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		514.00000	626	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,707.00000	1,518	29.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,002.00000	1,172	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		745.00000	613	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		943.00000	1,088	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put		836.00000	679	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call		1,239.00000	1,448	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put		532.00000	439	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,180.00000	1,384	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		572.00000	475	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		1,066.00000	1,260	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		659.00000	551	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call		1,363.00000	1,583	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put		456.00000	374	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call		1,300.00000	1,515	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put		493.00000	406	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call		1,180.00000	1,384	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put		572.00000	475	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call		1,396.00000	1,618	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put		438.00000	359	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call		1,332.00000	1,549	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put		474.00000	390	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,269.00000	1,481	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		512.00000	422	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		1,209.00000	1,416	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		552.00000	457	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		1,044.00000	1,230	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		687.00000	571	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		1,269.00000	1,481	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		512.00000	422	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		1,002.00000	1,172	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		745.00000	613	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call		1,122.00000	1,321	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		615.00000	512	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call		903.00000	1,040	26.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put		896.00000	731	26.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.17460	14.87010		27.28	151,746.00	10	18.00
£ / R On 14/09/2009 Currency Future	14.85	Call		1,229.00000	1,373	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,209.00000	1,048	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		1,156.00000	1,293	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,336.00000	1,169	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		1,192.00000	1,334	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,272.00000	1,109	26.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		1,268.00000	1,417	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 14/09/2009 Currency Future	14.75	Put			1,148.00000	993	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,248.00000	1,392	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,178.00000	1,017	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,211.00000	1,354	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,240.00000	1,080	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,073.00000	1,200	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,503.00000	1,325	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,122.00000	1,255	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,402.00000	1,230	27.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			1,106.00000	1,236	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,436.00000	1,261	27.28	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,089.00000	1,218	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,469.00000	1,293	27.38	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,211.00000	1,354	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,240.00000	1,080	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,229.00000	1,373	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,209.00000	1,048	26.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,288.00000	1,443	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,118.00000	969	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,327.00000	1,496	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,057.00000	922	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,058.00000	1,182	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,538.00000	1,357	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			979.00000	1,098	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,709.00000	1,524	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,027.00000	1,147	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,607.00000	1,423	27.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			961.00000	1,083	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,740.00000	1,558	28.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,058.00000	1,182	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,538.00000	1,357	27.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			942.00000	1,067	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,772.00000	1,592	28.23	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			1,012.00000	1,131	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,642.00000	1,456	27.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			1,174.00000	1,313	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,304.00000	1,139	26.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,411.00000	1,606	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			941.00000	832	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,385.00000	1,578	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			965.00000	854	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,437.00000	1,635	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			917.00000	810	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,139.00000	1,274	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,369.00000	1,199	27.10	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.80	Call			907.00000	1,037	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,837.00000	1,662	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,308.00000	1,470	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,088.00000	945	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,248.00000	1,392	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,178.00000	1,017	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,042.00000	1,164	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,572.00000	1,390	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,519.00000	1,722	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			849.00000	747	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,464.00000	1,664	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			894.00000	789	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,366.00000	1,551	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			996.00000	876	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,632.00000	1,843	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			762.00000	668	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,575.00000	1,782	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			804.00000	707	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,464.00000	1,664	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			894.00000	789	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,661.00000	1,874	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			741.00000	650	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,603.00000	1,812	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			783.00000	688	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,546.00000	1,752	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			826.00000	727	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call			1,491.00000	1,693	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			871.00000	768	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			1,347.00000	1,523	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,027.00000	899	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			1,073.00000	1,200	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,503.00000	1,325	27.47	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			873.00000	1,008	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,903.00000	1,733	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			1,042.00000	1,164	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,572.00000	1,390	27.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			907.00000	1,037	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,837.00000	1,662	28.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			873.00000	1,008	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			1,903.00000	1,733	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			839.00000	971	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			1,969.00000	1,797	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			807.00000	935	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,037.00000	1,861	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,156.00000	1,293	27.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 14/09/2009 Currency Future	15.05	Put		1,336.00000	1,169	27.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		998.00000	1,114	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,678.00000	1,490	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		925.00000	1,052	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,805.00000	1,627	28.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		998.00000	1,114	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,678.00000	1,490	27.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		890.00000	1,022	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,870.00000	1,698	28.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		856.00000	989	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		1,936.00000	1,765	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		823.00000	953	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,003.00000	1,829	28.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,411.00000	1,606	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		941.00000	832	26.46	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		1,139.00000	1,274	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,369.00000	1,199	27.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		979.00000	1,098	28.04	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,709.00000	1,524	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.01780	12.92530		27.99	429,587.40	33	5,904.00
€ / R On 16/03/2009 Currency Future	12.95	Call		383.00000	426	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put		407.00000	358	27.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		346.00000	384	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		471.00000	417	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call		364.00000	404	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put		439.00000	386	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call		402.00000	449	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put		377.00000	332	27.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		499.00000	553	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		274.00000	236	26.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call		554.00000	612	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put		229.00000	194	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		284.00000	316	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		609.00000	548	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call		299.00000	332	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put		573.00000	514	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		271.00000	301	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		645.00000	583	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		234.00000	260	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		759.00000	692	30.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		246.00000	273	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		721.00000	655	30.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		213.00000	237	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		838.00000	769	31.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.65	Call			195.00000	216	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			919.00000	848	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			258.00000	286	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			683.00000	619	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			224.00000	248	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			798.00000	730	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			346.00000	384	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			471.00000	417	28.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			271.00000	301	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			645.00000	583	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			176.00000	197	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,000.00000	929	32.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			166.00000	188	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,040.00000	970	33.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			156.00000	178	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,081.00000	1,010	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			82.00000	94	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,557.00000	1,476	34.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			77.00000	89	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,602.00000	1,521	34.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			110.00000	126	34.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,335.00000	1,258	34.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			148.00000	168	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,122.00000	1,050	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			204.00000	226	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			878.00000	808	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			204.00000	226	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			878.00000	808	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			330.00000	366	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			504.00000	448	28.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			195.00000	216	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			919.00000	848	32.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			110.00000	126	34.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,335.00000	1,258	34.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			70.00000	79	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,694.00000	1,611	35.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			51.00000	57	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,026.00000	1,939	36.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			124.00000	141	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,249.00000	1,174	33.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			131.00000	150	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,206.00000	1,132	33.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			820.00000	893	24.68	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			94.00000	75	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			425.00000	474	27.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.85	Put			350.00000	306	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			613.00000	675	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			188.00000	158	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			897.00000	985	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			72.00000	67	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			897.00000	985	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			72.00000	67	25.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			943.00000	1,032	26.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			68.00000	64	26.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			858.00000	939	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			83.00000	71	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			712.00000	779	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			136.00000	111	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			746.00000	816	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			121.00000	98	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			645.00000	709	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			170.00000	141	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,083.00000	1,173	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			58.00000	55	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			783.00000	854	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			107.00000	86	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			990.00000	1,079	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			65.00000	61	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,465.00000	1,556	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			40.00000	38	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,369.00000	1,460	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			43.00000	42	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			1,273.00000	1,364	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			48.00000	46	30.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			1,178.00000	1,268	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			52.00000	50	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			746.00000	816	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			121.00000	98	25.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,417.00000	1,508	31.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			41.00000	40	31.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,321.00000	1,412	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			45.00000	44	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			1,225.00000	1,316	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			50.00000	48	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,130.00000	1,220	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			55.00000	53	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,036.00000	1,126	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			61.00000	58	27.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			943.00000	1,032	26.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			68.00000	64	26.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.80	Call			1,178.00000	1,268	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			52.00000	50	29.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			678.00000	743	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			152.00000	126	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			858.00000	939	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			83.00000	71	25.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			583.00000	643	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			208.00000	175	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			526.00000	582	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			251.00000	214	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			583.00000	643	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			208.00000	175	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			526.00000	582	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			251.00000	214	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			473.00000	526	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			298.00000	258	26.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,321.00000	1,412	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			45.00000	44	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,130.00000	1,220	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			55.00000	53	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			712.00000	779	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			136.00000	111	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			554.00000	612	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			229.00000	194	26.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			449.00000	499	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			323.00000	281	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			156.00000	178	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,081.00000	1,010	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			117.00000	133	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,292.00000	1,216	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			449.00000	499	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			323.00000	281	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			186.00000	206	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			961.00000	888	32.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			92.00000	106	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,467.00000	1,388	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			213.00000	237	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			838.00000	769	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,513.00000	1,605	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			38.00000	37	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			47.00000	53	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,122.00000	2,035	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			31.00000	34	40.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,706.00000	2,616	40.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			21.00000	25	44.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.20	Put			3,296.00000	3,208	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			9.00000	12	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,884.00000	3,794	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			425.00000	474	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			350.00000	306	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			64.00000	71	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,788.00000	1,703	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			38.00000	43	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,363.00000	2,275	38.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			27.00000	30	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,952.00000	2,862	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			15.00000	19	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,540.00000	3,451	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			29.00000	32	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,804.00000	2,715	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			14.00000	17	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,589.00000	3,500	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			5.00000	6	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,379.00000	4,288	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			1.00000	2	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,176.00000	5,084	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,610.00000	1,698	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			35.00000	30	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			36.00000	40	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,461.00000	2,372	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			22.00000	26	44.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,247.00000	3,158	44.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			8.00000	10	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,032.00000	3,942	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			2.00000	3	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,827.00000	4,735	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,996.00000	2,074	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			21.00000	6	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			49.00000	55	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,074.00000	1,987	37.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			28.00000	32	41.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,853.00000	2,764	41.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			13.00000	16	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,638.00000	3,548	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			4.00000	6	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,429.00000	4,338	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,338.00000	2,419	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			13.00000	1	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,562.00000	1,653	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			36.00000	35	33.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.60	Call			66.00000	74	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,741.00000	1,656	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			35.00000	39	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,509.00000	2,421	39.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			7.00000	9	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,082.00000	3,991	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,779.00000	2,869	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			4.00000	1	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,027.00000	3,119	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			1.00000	1	36.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			2,240.00000	2,319	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			15.00000	2	28.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			61.00000	68	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,835.00000	1,750	35.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			33.00000	36	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,607.00000	2,518	40.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			18.00000	22	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,393.00000	3,305	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,126.00000	3,219	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,338.00000	2,419	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			13.00000	1	27.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			66.00000	74	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,741.00000	1,656	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,077.00000	3,169	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	1	36.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,289.00000	2,369	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			14.00000	1	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			34.00000	37	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,558.00000	2,470	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			20.00000	24	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,344.00000	3,256	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			3,226.00000	3,318	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	1	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,436.00000	2,519	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			11.00000	1	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,659.00000	1,743	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			33.00000	25	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			73.00000	83	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,648.00000	1,566	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			37.00000	42	38.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,412.00000	2,324	38.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			24.00000	27	44.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,199.00000	3,109	44.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,828.00000	2,919	33.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.10	Put			3.00000	1	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,045.00000	2,123	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			19.00000	5	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			117.00000	133	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,292.00000	1,216	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,730.00000	2,819	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			4.00000	1	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,947.00000	2,026	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			22.00000	8	30.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			104.00000	119	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,379.00000	1,301	34.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			28.00000	31	42.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,902.00000	2,813	42.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			12.00000	15	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,687.00000	3,597	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,631.00000	2,719	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			6.00000	1	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,851.00000	1,930	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			25.00000	12	31.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			92.00000	106	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,467.00000	1,388	34.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			43.00000	49	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,218.00000	2,131	37.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			26.00000	29	42.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,001.00000	2,911	42.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			11.00000	13	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,786.00000	3,696	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,927.00000	3,019	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			2.00000	1	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,142.00000	2,221	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			17.00000	3	29.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			678.00000	743	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			152.00000	126	25.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			56.00000	62	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,930.00000	1,844	36.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			16.00000	20	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,491.00000	3,402	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,582.00000	2,669	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			7.00000	1	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,802.00000	1,882	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			27.00000	15	31.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			87.00000	100	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,512.00000	1,432	34.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			42.00000	47	38.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,266.00000	2,179	38.17	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.95	Call			26.00000	28	43.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,050.00000	2,961	43.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			10.00000	13	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,835.00000	3,745	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,485.00000	2,569	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			10.00000	1	29.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,706.00000	1,789	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			31.00000	21	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			24.00000	27	43.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,149.00000	3,059	43.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	11	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,934.00000	3,843	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,534.00000	2,619	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			8.00000	1	30.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,754.00000	1,836	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			29.00000	18	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			40.00000	45	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,315.00000	2,227	38.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			25.00000	28	43.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,100.00000	3,010	43.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,828.00000	2,919	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			3.00000	1	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,878.00000	2,969	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			3.00000	1	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,093.00000	2,171	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			18.00000	4	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			53.00000	60	36.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,978.00000	1,892	36.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			30.00000	33	41.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,755.00000	2,666	41.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,680.00000	2,769	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			5.00000	1	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,899.00000	1,977	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			24.00000	10	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			98.00000	112	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,423.00000	1,344	34.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			45.00000	51	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,170.00000	2,083	37.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			27.00000	30	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,952.00000	2,862	42.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			12.00000	14	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,736.00000	3,647	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			6.00000	8	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,181.00000	4,090	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,045.00000	2,123	29.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.90	Put			19.00000	5	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			9.00000	11	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,934.00000	3,843	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			3.00000	4	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			4,728.00000	4,636	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			3.00000	4	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,678.00000	4,586	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			2,289.00000	2,369	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			14.00000	1	27.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,513.00000	1,605	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			38.00000	37	32.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			34.00000	37	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,558.00000	2,470	39.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			7.00000	8	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,131.00000	4,041	44.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,387.00000	2,469	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			12.00000	1	28.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,610.00000	1,698	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			35.00000	30	33.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			36.00000	40	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,461.00000	2,372	39.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			22.00000	26	44.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,247.00000	3,158	44.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Call			3,426.00000	3,518	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,631.00000	2,719	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			6.00000	1	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,083.00000	1,173	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			58.00000	55	27.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			26.00000	29	42.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,001.00000	2,911	42.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,526.00000	3,618	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	37.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.22580		13.12980		27.72	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	13.15	Call			793.00000	852	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			813.00000	776	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			756.00000	813	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			876.00000	837	27.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			774.00000	832	27.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			844.00000	806	27.72	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			812.00000	872	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			782.00000	746	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			890.00000	950	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			660.00000	625	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			932.00000	994	26.20	0.00	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	12.80	Put			602.00000	569	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			911.00000	972	26.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			631.00000	596	26.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			674.00000	726	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,044.00000	1,001	28.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			689.00000	743	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,009.00000	967	28.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			616.00000	675	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,136.00000	1,099	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			597.00000	656	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,167.00000	1,130	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			616.00000	675	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,136.00000	1,099	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			562.00000	618	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,232.00000	1,192	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			528.00000	583	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,298.00000	1,257	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			634.00000	695	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,105.00000	1,069	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			597.00000	656	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,167.00000	1,130	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			739.00000	795	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			909.00000	869	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			871.00000	930	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			691.00000	654	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			654.00000	710	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,074.00000	1,035	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			511.00000	565	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,331.00000	1,289	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			495.00000	548	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,366.00000	1,323	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			465.00000	516	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,435.00000	1,390	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			322.00000	364	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,842.00000	1,788	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			311.00000	352	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,881.00000	1,826	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			395.00000	441	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,615.00000	1,565	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			450.00000	500	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,470.00000	1,424	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			544.00000	600	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,265.00000	1,224	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			634.00000	695	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,105.00000	1,069	28.97	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	13.55	Call			654.00000	710	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,074.00000	1,035	28.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			739.00000	795	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			909.00000	869	28.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			722.00000	777	28.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			942.00000	901	28.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			705.00000	760	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			975.00000	934	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			562.00000	618	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,232.00000	1,192	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			705.00000	760	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			975.00000	934	28.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			793.00000	852	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			813.00000	776	27.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			465.00000	516	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,435.00000	1,390	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			357.00000	401	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,727.00000	1,675	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			271.00000	308	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,041.00000	1,982	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			218.00000	251	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,288.00000	2,225	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			408.00000	455	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,578.00000	1,530	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			436.00000	485	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,506.00000	1,459	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			890.00000	950	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			660.00000	625	26.58	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			954.00000	1,023	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			574.00000	547	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,219.00000	1,300	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			389.00000	374	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,187.00000	1,267	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			407.00000	391	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,252.00000	1,333	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			372.00000	358	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,187.00000	1,267	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			407.00000	391	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,064.00000	1,141	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			484.00000	465	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,094.00000	1,172	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			464.00000	446	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,005.00000	1,081	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			525.00000	505	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,388.00000	1,472	26.20	0.00	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			308.00000	296	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,124.00000	1,203	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			444.00000	427	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,285.00000	1,367	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			355.00000	342	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,353.00000	1,437	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			323.00000	311	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,319.00000	1,402	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			339.00000	326	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,644.00000	1,733	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			215.00000	207	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,569.00000	1,656	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			239.00000	230	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,495.00000	1,581	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			265.00000	255	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,423.00000	1,508	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			293.00000	282	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,155.00000	1,235	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			426.00000	409	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,606.00000	1,694	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			226.00000	218	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,531.00000	1,618	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			252.00000	242	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,459.00000	1,544	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			279.00000	268	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,064.00000	1,141	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			484.00000	465	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,353.00000	1,437	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			323.00000	311	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,034.00000	1,110	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			504.00000	485	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			977.00000	1,051	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			547.00000	526	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,388.00000	1,472	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			308.00000	296	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,319.00000	1,402	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			339.00000	326	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,683.00000	1,772	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			203.00000	196	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,531.00000	1,618	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			252.00000	242	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,005.00000	1,081	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			525.00000	505	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			832.00000	891	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			752.00000	715	27.21	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Call			911.00000	972	26.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			631.00000	596	26.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,034.00000	1,110	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			504.00000	485	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,219.00000	1,300	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			389.00000	374	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,155.00000	1,235	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			426.00000	409	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			932.00000	994	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			602.00000	569	26.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			852.00000	910	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			722.00000	684	26.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			832.00000	891	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			752.00000	715	27.21	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			579.00000	637	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,199.00000	1,161	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			528.00000	583	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,298.00000	1,257	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			422.00000	470	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,542.00000	1,494	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			369.00000	414	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,689.00000	1,638	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			345.00000	388	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,765.00000	1,712	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			301.00000	340	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,921.00000	1,865	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			280.00000	318	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,001.00000	1,943	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			261.00000	298	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,081.00000	2,022	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			243.00000	278	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,163.00000	2,102	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			382.00000	427	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,652.00000	1,602	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			333.00000	376	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,804.00000	1,750	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			408.00000	455	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,578.00000	1,530	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			382.00000	427	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,652.00000	1,602	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			333.00000	376	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,804.00000	1,750	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			290.00000	329	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,961.00000	1,903	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			252.00000	288	28.97	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	15.00	Put			2,122.00000	2,062	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			235.00000	269	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,205.00000	2,143	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			203.00000	234	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,373.00000	2,308	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			188.00000	218	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,458.00000	2,392	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			175.00000	203	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,545.00000	2,477	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			162.00000	189	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,632.00000	2,563	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			290.00000	329	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,961.00000	1,903	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			271.00000	308	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,041.00000	1,982	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			203.00000	234	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,373.00000	2,308	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			480.00000	532	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,400.00000	1,356	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			812.00000	872	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			782.00000	746	27.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			480.00000	532	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,400.00000	1,356	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			450.00000	500	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,470.00000	1,424	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			436.00000	485	28.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,506.00000	1,459	28.97	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.42110		13.31860		27.58	0.00	0	72.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,093.00000	1,163	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,075.00000	1,042	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,057.00000	1,125	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,138.00000	1,104	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			1,057.00000	1,125	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,138.00000	1,104	27.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			1,093.00000	1,163	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,075.00000	1,042	27.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			1,190.00000	1,258	26.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			922.00000	887	26.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call			1,209.00000	1,277	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			891.00000	856	26.46	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			1,039.00000	1,107	27.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,171.00000	1,136	27.69	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			956.00000	1,021	28.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,338.00000	1,300	28.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			936.00000	1,005	28.38	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	13.75	Put			1,368.00000	1,333	28.38	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			972.00000	1,037	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,304.00000	1,266	28.15	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			878.00000	949	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,459.00000	1,428	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			878.00000	949	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,459.00000	1,428	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			859.00000	929	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,491.00000	1,458	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			897.00000	969	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,428.00000	1,398	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			841.00000	910	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,522.00000	1,489	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			805.00000	873	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,586.00000	1,552	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			917.00000	989	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,398.00000	1,368	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			1,022.00000	1,089	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,203.00000	1,168	27.80	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,172.00000	1,240	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			953.00000	919	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			770.00000	836	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,651.00000	1,615	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			573.00000	630	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,104.00000	2,059	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			917.00000	989	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,398.00000	1,368	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			805.00000	873	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,586.00000	1,552	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			736.00000	801	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,718.00000	1,680	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			704.00000	768	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,786.00000	1,747	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			673.00000	735	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,854.00000	1,814	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			643.00000	704	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,924.00000	1,882	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			988.00000	1,054	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,270.00000	1,233	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			736.00000	801	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,718.00000	1,680	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			704.00000	768	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,786.00000	1,747	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			1,132.00000	1,202	27.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,013.00000	981	27.13	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	12.70	Call			1,356.00000	1,441	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			737.00000	720	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,301.00000	1,385	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			782.00000	764	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,247.00000	1,330	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			829.00000	809	26.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			988.00000	1,054	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,270.00000	1,233	28.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			1,005.00000	1,071	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,236.00000	1,200	27.92	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			823.00000	891	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,554.00000	1,520	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			787.00000	854	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put			1,619.00000	1,583	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			753.00000	819	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,684.00000	1,648	28.50	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			0.00000	1,240	26.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			0.00000	919	26.82	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.67100		243.13500		0.00	7,280,130.00	3	7.00
ALBI On 07/05/2009 Index Future			291.16200		294.19700		0.00	2,911,620.00	1	504.00
ALBI On 06/08/2009 Index Future			298.75900		301.87600		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			302.27500		305.35900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.52000		126.27700		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.79500		129.57200		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.52100		132.31300		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			293.19400		296.22800		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			300.84400		303.96000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			307.21250		310.39000		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			339.28300		338.80900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			347.80600		347.31000		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			356.32800		355.81200		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.07100		9.00900		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			9.01500		8.77800		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.39000		8.10300		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
J201 On 22/12/2014 jSwap			8.79900		8.56600		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.04800		8.79600		36.83	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.90600		8.64700		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.85100		8.58900		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar			9.98300		9.97900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.89700		7.81300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.05100		6.92200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.21200		7.14200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.74000		7.63300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.82400		7.69600		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.44500		8.21200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.51500		8.26700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.68200		8.41600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.70400		8.43200		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09000		11.09100		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.64300		10.64900		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.21400		10.21600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.47800		10.46900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.95000		9.91900		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.41200		283.42600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			287.72900		290.82400		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			293.82000		296.97500		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.30500		6.13300		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,978.00000	3,754	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			1.00000	2	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.84500		5.63300		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,260.00000	4,038	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	11	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,507.00000	4,284	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			5.00000	8	2.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R153 On 05/11/2009 Bond Future			5.33200	5.05400		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call		1,265.00000	1,076	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put		88.00000	127	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.06000	7.84000		12.40	559,344,976.40	4,346	14,334.00
R157 On 07/05/2009 Bond Future	7.25	Call		1,613.00000	1,213	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put		5,081.00000	5,943	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call		576.00000	398	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put		8,629.00000	9,713	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call		7,324.00000	6,316	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put		846.00000	1,101	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			8.02900	7.79600		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call		9,570.00000	8,596	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put		1,777.00000	2,096	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.06300	7.81700		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call		4,661.00000	4,057	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put		6,379.00000	7,088	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.11400	7.85300		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call		6,230.00000	5,560	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put		6,762.00000	7,426	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.55100	8.34600		26.15	573,715,123.56	4,716	13,336.00
R186 On 07/05/2009 Bond Future	8.00	Call		4,503.00000	3,615	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		8,210.00000	9,439	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call		657.00000	461	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put		22,556.00000	24,478	25.73	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		9,907.00000	8,463	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		3,342.00000	4,016	26.99	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.52400	8.31300		7.75	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call		0.00000	4,395	26.16	153,825,000.00	35	35.00
R186 On 06/08/2009 Bond Future	7.50	Put		0.00000	15,517	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call		13,207.00000	11,800	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		6,346.00000	7,112	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.53800	8.32100		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call		15,326.00000	13,924	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put		8,599.00000	9,411	28.72	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call		8,028.00000	7,092	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put		16,986.00000	18,263	27.71	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.56400	8.34100		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call		12,946.00000	11,733	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put		13,883.00000	14,920	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.34500	9.29500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		1,227.00000	1,213	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R196 On 07/05/2009 Bond Future	11.00	Put			719.00000	719	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.97800		7.75700		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			7,045.00000	6,179	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			443.00000	588	12.56	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.88900		7.65500		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			8,022.00000	7,216	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			1,203.00000	1,434	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.88000		7.63200		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			4,084.00000	3,569	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,652.00000	5,194	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.89500		7.63200		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call			4,684.00000	4,152	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put			5,228.00000	5,771	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.44900		8.30400		17.63	0.00	0	15.00
R203 On 07/05/2009 Bond Future	9.00	Call			5,732.00000	5,131	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			1,716.00000	1,969	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.40100		8.24900		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			8,360.00000	7,747	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2,743.00000	3,010	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.41800		8.26000		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call			4,331.00000	3,955	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put			8,777.00000	9,295	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.45500		8.29100		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call			7,197.00000	6,720	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put			7,703.00000	8,131	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.50800		8.35300		19.31	30,444,090.45	305	305.00
R204 On 07/05/2009 Bond Future	8.75	Call			5,079.00000	4,459	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put			2,572.00000	2,941	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call			2,066.00000	1,718	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put			6,041.00000	6,682	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			6,033.00000	5,351	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1,990.00000	2,297	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.47000		8.30800		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			8,887.00000	8,186	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3,146.00000	3,464	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.48600		8.31900		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call			4,676.00000	4,248	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put			9,946.00000	10,550	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.52000		8.34600		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call			7,490.00000	6,940	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put			8,385.00000	8,888	20.37	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 07/05/2009 Bond Future			7.92600	7.71300		10.87	39,501,542.08	392	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,306.00000	4,638	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		502.00000	649	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.82200	7.59500		11.10	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		2,061.00000	1,737	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,287.00000	4,797	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,851.00000	6,197	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		962.00000	1,142	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.80300	7.56200		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		3,486.00000	3,066	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put		3,705.00000	4,130	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.81200	7.55300		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call		4,008.00000	3,574	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put		4,185.00000	4,613	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.57600	8.40000		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		6,076.00000	5,302	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		2,230.00000	2,607	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.54400	8.36200		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		9,052.00000	8,256	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		3,491.00000	3,871	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.56000	8.37200		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call		4,793.00000	4,302	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put		10,623.00000	11,330	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.59200	8.39800		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call		7,847.00000	7,210	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put		8,788.00000	9,366	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.64100	8.43200		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		5,130.00000	4,292	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		3,005.00000	3,571	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.63600	8.42200		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		9,107.00000	8,161	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put		3,767.00000	4,244	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.68800	8.47000		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call		5,384.00000	4,766	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put		10,321.00000	11,130	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.78800	8.56900		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call		8,704.00000	7,949	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put		9,152.00000	9,800	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.32500	8.12200		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call		9,558.00000	8,222	35.34	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 07/05/2009 Bond Future	9.00	Put			2,204.00000	2,675	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.29900		8.09100		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,145.00000	9,931	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,494.00000	6,137	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.30500		8.09200		36.83	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			6,852.00000	6,033	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			15,123.00000	16,201	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			5,991.00000	5,245	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,978.00000	18,130	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.32000		8.10300		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,563.00000	8,613	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			15,330.00000	16,305	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,162.00000	18,708	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,586.00000	6,057	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.45700		292.44500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.00900		300.07700		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			303.29700		306.42500		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.57210		6.55430		26.90	0.00	0	12,985.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			194.00000	198	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			189.00000	176	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			157.00000	161	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			253.00000	239	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			174.00000	179	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			220.00000	206	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			215.00000	220	25.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			161.00000	148	25.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			194.00000	198	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			189.00000	176	26.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			174.00000	179	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			220.00000	206	26.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			142.00000	145	28.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			288.00000	273	28.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			129.00000	131	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			324.00000	309	28.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			157.00000	161	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			253.00000	239	27.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			142.00000	145	28.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			288.00000	273	28.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			106.00000	107	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			401.00000	385	30.05	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			116.00000	118	29.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			362.00000	346	29.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.95	Call			87.00000	88	31.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			483.00000	466	31.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			96.00000	97	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			442.00000	425	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			87.00000	88	31.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			483.00000	466	31.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			116.00000	118	29.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			362.00000	346	29.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			76.00000	80	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			522.00000	508	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			66.00000	70	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			562.00000	548	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			96.00000	97	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			442.00000	425	30.68	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			9.00000	10	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,105.00000	1,088	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			5.00000	6	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,251.00000	1,234	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			16.00000	17	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			962.00000	945	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			31.00000	33	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			777.00000	761	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			49.00000	52	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			645.00000	630	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			57.00000	60	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			603.00000	588	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			239.00000	246	25.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			134.00000	124	25.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			295.00000	304	24.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			91.00000	82	24.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			363.00000	374	23.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			59.00000	52	23.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			328.00000	338	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			74.00000	66	24.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			266.00000	273	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			111.00000	101	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			239.00000	246	25.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			134.00000	124	25.20	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			66.00000	70	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			562.00000	548	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			400.00000	412	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			46.00000	40	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			266.00000	273	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			111.00000	101	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			49.00000	52	31.89	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	7.15	Put			645.00000	630	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			43.00000	45	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			688.00000	673	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			31.00000	33	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			777.00000	761	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			22.00000	24	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			868.00000	852	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			36.00000	39	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			732.00000	716	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			26.00000	28	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			822.00000	806	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			481.00000	496	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			27.00000	24	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			400.00000	412	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			46.00000	40	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			663.00000	680	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			8.00000	7	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			570.00000	586	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			16.00000	14	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			616.00000	632	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			12.00000	10	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			525.00000	541	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			21.00000	18	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			439.00000	453	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			35.00000	31	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			439.00000	453	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			35.00000	31	23.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			43.00000	45	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			688.00000	673	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			22.00000	24	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			868.00000	852	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			19.00000	20	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			915.00000	898	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			13.00000	14	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,009.00000	992	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			11.00000	12	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,057.00000	1,040	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			8.00000	8	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,153.00000	1,136	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	4	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,349.00000	1,332	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			4.00000	4	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,349.00000	1,332	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			2.00000	3	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,448.00000	1,430	31.89	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	8.10	Call		2.00000	2	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put		1,547.00000	1,530	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call		1.00000	1	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put		1,647.00000	1,629	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call		6.00000	7	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put		1,202.00000	1,185	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call		4.00000	5	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put		1,300.00000	1,283	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call		3.00000	3	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put		1,399.00000	1,381	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call		2.00000	2	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put		1,498.00000	1,480	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		57.00000	60	31.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		603.00000	588	31.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.64710	6.63200		25.68	0.00	0	1,370.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		374.00000	381	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		392.00000	383	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		340.00000	345	26.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		458.00000	448	26.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		374.00000	381	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		392.00000	383	25.68	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		393.00000	399	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		361.00000	352	25.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		357.00000	362	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		425.00000	415	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		324.00000	329	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		492.00000	482	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		309.00000	314	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		527.00000	517	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		281.00000	286	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		599.00000	589	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		281.00000	286	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		599.00000	589	27.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		295.00000	299	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		563.00000	552	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		309.00000	314	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		527.00000	517	26.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		257.00000	261	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		675.00000	664	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		269.00000	273	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		637.00000	626	27.96	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		295.00000	299	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		563.00000	552	27.30	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		324.00000	329	26.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		492.00000	482	26.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Call			357.00000	362	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			425.00000	415	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			242.00000	245	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			710.00000	698	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			227.00000	230	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			745.00000	733	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			257.00000	261	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			675.00000	664	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			227.00000	230	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			745.00000	733	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			92.00000	94	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,260.00000	1,247	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			80.00000	81	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,348.00000	1,334	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			123.00000	125	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,091.00000	1,078	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			163.00000	165	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			931.00000	918	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			199.00000	202	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			817.00000	805	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			213.00000	216	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			781.00000	769	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			412.00000	419	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			330.00000	322	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			454.00000	462	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			272.00000	265	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			478.00000	486	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			246.00000	239	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			478.00000	486	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			246.00000	239	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			433.00000	440	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			301.00000	293	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			531.00000	539	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			199.00000	192	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			213.00000	216	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			781.00000	769	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			186.00000	189	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			854.00000	842	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			163.00000	165	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			931.00000	918	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			142.00000	144	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,010.00000	997	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			174.00000	177	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			892.00000	880	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			152.00000	155	28.29	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	7.45	Put			970.00000	957	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			592.00000	602	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			160.00000	155	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			736.00000	747	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			104.00000	100	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			662.00000	672	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			130.00000	125	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			592.00000	602	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			160.00000	155	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			531.00000	539	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			199.00000	192	23.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			699.00000	709	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			117.00000	112	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			627.00000	637	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	140	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			559.00000	569	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			177.00000	172	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			503.00000	512	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			221.00000	214	23.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			627.00000	637	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	140	23.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			132.00000	134	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,050.00000	1,037	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			115.00000	117	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,133.00000	1,120	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			186.00000	189	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			854.00000	842	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			107.00000	109	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,175.00000	1,161	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			107.00000	109	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,175.00000	1,161	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			92.00000	94	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,260.00000	1,247	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			80.00000	81	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,348.00000	1,334	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			68.00000	69	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,436.00000	1,422	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			59.00000	59	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,527.00000	1,512	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			50.00000	51	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,618.00000	1,604	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			43.00000	43	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,711.00000	1,696	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			50.00000	51	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,618.00000	1,604	28.29	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	7.55	Call			132.00000	134	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,050.00000	1,037	28.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			454.00000	462	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			272.00000	265	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			412.00000	419	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			330.00000	322	24.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.71740		6.69920		25.55	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			517.00000	525	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			518.00000	508	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			482.00000	490	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			583.00000	572	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			517.00000	525	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			518.00000	508	25.55	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			536.00000	544	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			487.00000	477	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			499.00000	507	25.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			550.00000	540	25.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			466.00000	473	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			616.00000	606	26.25	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			450.00000	457	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			651.00000	640	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			435.00000	442	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			686.00000	675	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			407.00000	414	27.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			758.00000	746	27.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			421.00000	427	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			722.00000	710	26.97	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			435.00000	442	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			686.00000	675	26.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			407.00000	414	27.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			758.00000	746	27.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			377.00000	383	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			828.00000	815	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			394.00000	400	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			795.00000	783	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			394.00000	400	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			795.00000	783	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			593.00000	602	24.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put			394.00000	385	24.38	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			556.00000	564	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			457.00000	447	25.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			360.00000	366	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			861.00000	849	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			329.00000	334	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			930.00000	917	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.45	Call			614.00000	623	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			364.00000	356	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			574.00000	583	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			425.00000	415	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			536.00000	544	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			487.00000	477	25.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			377.00000	383	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			828.00000	815	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			344.00000	350	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			895.00000	882	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			659.00000	669	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			310.00000	302	23.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			614.00000	623	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			364.00000	356	24.07	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			482.00000	490	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			583.00000	572	26.02	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			329.00000	334	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			930.00000	917	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			300.00000	305	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,000.00000	987	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			450.00000	457	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			651.00000	640	26.49	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			360.00000	366	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			861.00000	849	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			300.00000	305	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,000.00000	987	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			273.00000	277	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,073.00000	1,060	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			314.00000	319	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			965.00000	952	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			286.00000	291	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,037.00000	1,023	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			260.00000	264	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,111.00000	1,097	27.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			684.00000	694	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			284.00000	277	23.23	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			635.00000	645	23.76	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			336.00000	328	23.76	0.00	0	0.00

**Total for Derivatives:**

**1,772,824,566.69**

**20,422**

**437,619.00**

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>								<b>1,772,824,566.69</b>	<b>20,422</b>	<b>437,619.00</b>
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