

# Daily MTM Report

Daily summary for 27/02/2009

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			17.36700		16.76700			0.00	0	0.00
R153 On 31/08/2010 Bond			6.93000		6.73000			0.00	0	0.00
R157 On 15/09/2015 Bond			8.07000		7.88000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.50500		8.27500			0.00	0	0.00
R196 On 28/02/2009 Bond			9.43500		9.30000			0.00	0	0.00
R201 On 21/12/2014 Bond			8.04000		7.85500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.53000		8.33000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.55000		8.35000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.96000		7.75500			0.00	0	0.00
R207 On 15/01/2020 Bond			8.59000		8.39500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.62700		8.43300			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				8.32500	8.09000			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			10.13900		9.89890		27.11	143,537,823.00	14,157	175,446.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			237.00000	354	24.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			239.00000	115	24.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			200.00000	298	25.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			301.00000	159	25.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			184.00000	274	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			335.00000	185	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			143.00000	212	27.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			444.00000	273	27.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			122.00000	179	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			523.00000	340	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			112.00000	165	29.10	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			563.00000	376	29.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			169.00000	252	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			370.00000	213	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			156.00000	231	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			407.00000	242	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			75.00000	109	31.57	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			776.00000	570	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			218.00000	325	25.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			269.00000	136	25.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			315.00000	473	26.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			166.00000	84	26.52	0.00	0	2,550.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			376.00000	557	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			127.00000	68	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			288.00000	432	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			189.00000	93	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			169.00000	252	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			370.00000	213	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			132.00000	195	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			483.00000	306	28.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			103.00000	152	29.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			604.00000	413	29.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			184.00000	274	26.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			335.00000	185	26.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	12.30	Call			5.00000	5	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.30	Put			2,406.00000	2,166	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			262.00000	392	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			213.00000	103	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			143.00000	212	27.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			444.00000	273	27.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			95.00000	139	30.08	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			646.00000	450	30.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			122.00000	179	28.59	0.00	0	1,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			523.00000	340	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			87.00000	128	30.57	0.00	0	10,000.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			688.00000	489	30.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			51.00000	69	34.56	0.00	0	3,500.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,052.00000	830	34.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			40.00000	52	36.55	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,241.00000	1,013	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			156.00000	231	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			407.00000	242	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			112.00000	165	29.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			563.00000	376	29.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			45.00000	60	35.55	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,146.00000	921	35.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			237.00000	354	24.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			239.00000	115	24.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			262.00000	392	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			213.00000	103	25.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			408.00000	600	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			110.00000	61	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			479.00000	689	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			80.00000	50	29.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			443.00000	644	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			94.00000	55	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			408.00000	600	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			110.00000	61	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			103.00000	152	29.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			604.00000	413	29.60	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			75.00000	109	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			776.00000	570	31.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			81.00000	118	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			732.00000	529	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			65.00000	93	32.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			866.00000	654	32.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			54.00000	74	34.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,005.00000	785	34.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			48.00000	64	35.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,099.00000	875	35.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			70.00000	101	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			821.00000	612	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			61.00000	86	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			912.00000	697	33.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			30.00000	36	39.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,531.00000	1,297	39.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			28.00000	34	40.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,579.00000	1,345	40.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			22.00000	25	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,723.00000	1,486	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,999.00000	2,239	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			639.00000	868	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			40.00000	29	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			345.00000	514	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			146.00000	75	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			555.00000	780	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			57.00000	41	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			726.00000	959	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			27.00000	20	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,152.00000	1,392	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			3.00000	3	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,103.00000	1,343	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			4.00000	4	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,300.00000	1,540	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			1.00000	1	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,300.00000	1,540	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			1.00000	1	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,350.00000	1,590	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	1	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,499.00000	1,739	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,449.00000	1,690	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	1	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,400.00000	1,640	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			1.00000	1	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,599.00000	1,839	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,350.00000	1,590	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			1.00000	1	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,849.00000	2,089	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,749.00000	1,989	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	30.68	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	8.25	Call			1,649.00000	1,889	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,549.00000	1,789	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,251.00000	1,491	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	2	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,054.00000	1,294	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			5.00000	5	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,549.00000	1,789	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,449.00000	1,690	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			0.00000	1	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,054.00000	1,294	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			5.00000	5	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			958.00000	1,196	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			9.00000	7	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,899.00000	2,139	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,799.00000	2,039	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,699.00000	1,939	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,201.00000	1,441	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			2.00000	2	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,799.00000	2,039	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,699.00000	1,939	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,201.00000	1,441	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			2.00000	2	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,103.00000	1,343	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			4.00000	4	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,006.00000	1,245	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			7.00000	6	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,849.00000	2,089	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,749.00000	1,989	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,251.00000	1,491	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			2.00000	2	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,599.00000	1,839	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			0.00000	0	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			910.00000	1,148	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			11.00000	9	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			817.00000	1,053	30.68	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	9.10	Put			18.00000	14	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			726.00000	959	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			27.00000	20	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			817.00000	1,053	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			18.00000	14	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			555.00000	780	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			57.00000	41	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			345.00000	514	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			146.00000	75	27.11	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,006.00000	1,245	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			7.00000	6	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			639.00000	868	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			40.00000	29	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			288.00000	432	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			189.00000	93	25.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			596.00000	823	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			48.00000	34	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			516.00000	734	30.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			68.00000	45	30.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			218.00000	325	25.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			269.00000	136	25.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			81.00000	118	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			732.00000	529	31.07	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			70.00000	101	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			821.00000	612	32.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			42.00000	56	36.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,194.00000	967	36.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			38.00000	49	37.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,289.00000	1,060	37.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			57.00000	80	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			958.00000	741	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			51.00000	69	34.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,052.00000	830	34.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			57.00000	80	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			958.00000	741	33.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			36.00000	46	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,337.00000	1,107	37.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			33.00000	40	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,434.00000	1,201	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			33.00000	40	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,434.00000	1,201	38.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			27.00000	32	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,628.00000	1,393	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			18.00000	20	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,819.00000	1,581	40.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.80	Call			14.00000	16	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,915.00000	1,677	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			12.00000	13	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,013.00000	1,774	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			9.00000	10	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,110.00000	1,871	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			42.00000	56	36.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,194.00000	967	36.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			38.00000	49	37.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,289.00000	1,060	37.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			34.00000	43	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,385.00000	1,154	38.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			31.00000	38	39.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,482.00000	1,249	39.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			24.00000	28	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,675.00000	1,439	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			20.00000	23	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,771.00000	1,534	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			16.00000	18	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,867.00000	1,629	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			13.00000	14	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,964.00000	1,725	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			14.00000	16	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,915.00000	1,677	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			40.00000	52	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,241.00000	1,013	36.55	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			54.00000	74	34.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,005.00000	785	34.06	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			443.00000	644	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			94.00000	55	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Call			682.00000	913	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.25	Put			33.00000	24	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			516.00000	734	30.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			68.00000	45	30.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Call			771.00000	1,006	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.15	Put			22.00000	17	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			596.00000	823	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			48.00000	34	30.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			376.00000	557	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			127.00000	68	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			22.00000	25	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,723.00000	1,486	40.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Call			31.00000	38	39.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,482.00000	1,249	39.04	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.31910		10.07020		27.72	78,012,396.00	7,560	31,328.00

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	10.05	Call			606.00000	722	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			585.00000	453	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			380.00000	455	29.59	45,500,000.00	100	100.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,109.00000	936	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			568.00000	680	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			648.00000	511	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			550.00000	660	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			680.00000	541	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			550.00000	660	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			680.00000	541	27.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			486.00000	583	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			816.00000	664	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			471.00000	565	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			851.00000	696	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			457.00000	549	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			887.00000	729	28.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			533.00000	640	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			713.00000	571	27.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			517.00000	621	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			747.00000	601	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			586.00000	701	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			616.00000	482	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			644.00000	770	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			524.00000	401	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			686.00000	821	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			466.00000	351	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			625.00000	746	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			554.00000	426	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			517.00000	621	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			747.00000	601	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			444.00000	532	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			924.00000	763	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			501.00000	602	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			781.00000	632	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			486.00000	583	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			816.00000	664	28.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			419.00000	501	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			998.00000	832	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			419.00000	501	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			998.00000	832	29.17	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			731.00000	875	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			410.00000	306	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			759.00000	907	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			389.00000	288	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			708.00000	847	25.53	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.80	Put			438.00000	328	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			606.00000	722	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			585.00000	453	26.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			501.00000	602	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			781.00000	632	27.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			431.00000	517	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			961.00000	797	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			431.00000	517	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			961.00000	797	28.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			444.00000	532	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			924.00000	763	28.74	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			407.00000	487	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,036.00000	868	29.38	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			350.00000	420	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,180.00000	1,001	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			309.00000	372	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,289.00000	1,103	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			284.00000	343	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,364.00000	1,174	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			364.00000	437	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,144.00000	968	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			380.00000	455	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,109.00000	936	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			336.00000	404	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,216.00000	1,035	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			239.00000	289	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,519.00000	1,320	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			183.00000	222	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,763.00000	1,553	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			175.00000	213	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,805.00000	1,593	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			152.00000	185	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,932.00000	1,716	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			272.00000	329	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,402.00000	1,209	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			364.00000	437	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,144.00000	968	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			880.00000	1,043	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			310.00000	223	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			665.00000	795	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			494.00000	376	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			818.00000	973	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			348.00000	254	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			708.00000	847	25.53	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			438.00000	328	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.40	Call			945.00000	1,114	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			275.00000	195	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,270.00000	1,468	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			150.00000	99	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,270.00000	1,468	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			150.00000	99	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,390.00000	1,596	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			119.00000	77	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,430.00000	1,639	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			110.00000	70	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,472.00000	1,683	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			102.00000	64	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,556.00000	1,772	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			86.00000	53	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,514.00000	1,728	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			94.00000	59	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,686.00000	1,909	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			66.00000	40	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,514.00000	1,728	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			94.00000	59	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,349.00000	1,553	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			129.00000	84	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,865.00000	2,095	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			45.00000	26	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,775.00000	2,001	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			55.00000	32	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,599.00000	1,817	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			79.00000	48	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,193.00000	1,386	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			173.00000	117	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,119.00000	1,305	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			199.00000	136	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,820.00000	2,048	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			50.00000	29	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,730.00000	1,955	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			60.00000	36	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,642.00000	1,863	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			72.00000	44	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,309.00000	1,510	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			139.00000	91	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,232.00000	1,427	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			161.00000	108	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,156.00000	1,345	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			186.00000	126	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,050.00000	2,286	25.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.05	Put			30.00000	16	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,957.00000	2,190	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			37.00000	21	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,599.00000	1,817	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			79.00000	48	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,686.00000	1,909	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			66.00000	40	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,911.00000	2,142	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			41.00000	23	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,730.00000	1,955	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			60.00000	36	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,309.00000	1,510	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			139.00000	91	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,556.00000	1,772	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			86.00000	53	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,472.00000	1,683	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			102.00000	64	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,390.00000	1,596	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			119.00000	77	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,156.00000	1,345	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			186.00000	126	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,083.00000	1,266	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			213.00000	147	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,013.00000	1,189	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			243.00000	170	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,083.00000	1,266	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			213.00000	147	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			759.00000	907	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			389.00000	288	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			818.00000	973	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			348.00000	254	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,013.00000	1,189	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			243.00000	170	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			586.00000	701	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			616.00000	482	26.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			945.00000	1,114	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			275.00000	195	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			665.00000	795	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			494.00000	376	25.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			849.00000	1,008	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			329.00000	238	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			788.00000	940	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			368.00000	271	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			568.00000	680	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			648.00000	511	27.05	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.75	Call			395.00000	473	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,075.00000	904	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			284.00000	343	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,364.00000	1,174	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			261.00000	315	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,441.00000	1,246	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			322.00000	388	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,252.00000	1,069	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			296.00000	357	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,326.00000	1,138	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			350.00000	420	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,180.00000	1,001	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			296.00000	357	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,326.00000	1,138	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			250.00000	302	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,479.00000	1,283	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			229.00000	277	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,559.00000	1,358	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			209.00000	254	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,639.00000	1,435	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			191.00000	232	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,721.00000	1,513	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			219.00000	265	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,599.00000	1,396	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			200.00000	243	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,680.00000	1,474	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			167.00000	203	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,847.00000	1,634	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			139.00000	169	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,018.00000	1,800	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			126.00000	154	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,106.00000	1,885	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			114.00000	140	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,194.00000	1,971	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			104.00000	127	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,284.00000	2,058	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			159.00000	194	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,889.00000	1,675	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			145.00000	177	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,975.00000	1,758	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			132.00000	161	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,062.00000	1,842	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			120.00000	147	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,150.00000	1,928	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			200.00000	243	29.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,680.00000	1,474	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		126.00000	154	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,106.00000	1,885	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		250.00000	302	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,479.00000	1,283	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		229.00000	277	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,559.00000	1,358	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		309.00000	372	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,289.00000	1,103	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		239.00000	289	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,519.00000	1,320	29.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		644.00000	770	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		524.00000	401	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		788.00000	940	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		368.00000	271	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		686.00000	821	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		466.00000	351	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		979.00000	1,151	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		259.00000	182	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		912.00000	1,078	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		292.00000	209	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		849.00000	1,008	25.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		329.00000	238	25.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.46400	10.20640		27.85	523,200.00	50	285.00
\$ / R On 14/09/2009 Currency Future	10.20	Call		836.00000	961	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put		830.00000	697	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		800.00000	922	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		894.00000	758	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		783.00000	902	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		926.00000	788	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call		734.00000	845	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put		1,027.00000	881	27.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call		703.00000	809	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put		1,096.00000	945	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		688.00000	792	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,132.00000	978	28.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call		766.00000	882	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put		959.00000	818	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call		749.00000	863	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put		993.00000	849	27.85	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		818.00000	941	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		862.00000	727	27.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		873.00000	1,001	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		767.00000	637	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call		932.00000	1,065	26.04	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	9.95	Put			675.00000	551	26.04	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			854.00000	981	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			798.00000	667	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			660.00000	760	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,204.00000	1,046	28.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			718.00000	827	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,062.00000	913	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			703.00000	809	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,096.00000	945	28.28	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			634.00000	729	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,277.00000	1,115	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			634.00000	729	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,277.00000	1,115	29.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			718.00000	827	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,062.00000	913	28.14	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			800.00000	922	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			894.00000	758	27.43	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			836.00000	961	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			830.00000	697	27.07	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			979.00000	1,117	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Put			622.00000	503	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			952.00000	1,088	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			646.00000	524	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			912.00000	1,043	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			705.00000	579	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			496.00000	574	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,590.00000	1,410	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,006.00000	1,147	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			599.00000	483	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			952.00000	1,088	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			646.00000	524	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			1,118.00000	1,271	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			512.00000	407	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			1,061.00000	1,208	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			554.00000	444	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,006.00000	1,147	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			599.00000	483	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			766.00000	882	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			959.00000	818	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			1,148.00000	1,303	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			491.00000	389	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			1,089.00000	1,239	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			533.00000	425	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			1,033.00000	1,177	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			577.00000	463	25.84	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 14/09/2009 Currency Future	10.05	Call		892.00000	1,022	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		736.00000	608	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		783.00000	902	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		926.00000	788	27.57	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call		1,178.00000	1,336	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put		471.00000	372	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call		1,061.00000	1,208	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put		554.00000	444	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call		873.00000	1,001	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put		767.00000	637	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call		674.00000	776	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put		1,168.00000	1,012	28.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		647.00000	744	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,240.00000	1,080	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		621.00000	714	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,314.00000	1,150	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call		587.00000	677	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put		1,381.00000	1,213	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call		854.00000	981	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put		798.00000	667	26.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call		604.00000	695	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put		1,348.00000	1,181	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		571.00000	659	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,415.00000	1,245	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		540.00000	624	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,484.00000	1,310	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call		647.00000	744	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put		1,240.00000	1,080	28.87	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call		571.00000	659	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put		1,415.00000	1,245	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call		510.00000	590	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put		1,554.00000	1,376	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call		621.00000	714	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,314.00000	1,150	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		556.00000	641	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,449.00000	1,277	29.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		892.00000	1,022	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		736.00000	608	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.59060	10.32500		28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call		1,031.00000	1,157	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put		1,006.00000	867	27.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call		995.00000	1,120	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put		1,070.00000	929	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		977.00000	1,101	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,102.00000	961	27.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.65	Call			912.00000	1,031	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,237.00000	1,090	28.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			960.00000	1,083	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,135.00000	993	27.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			881.00000	996	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,306.00000	1,156	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			866.00000	979	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,341.00000	1,189	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,531.00000	1,723	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			406.00000	332	24.34	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			927.00000	1,049	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,202.00000	1,058	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,069.00000	1,197	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			944.00000	807	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,109.00000	1,239	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			884.00000	748	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			837.00000	947	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,412.00000	1,256	28.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			944.00000	1,066	27.88	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,169.00000	1,025	27.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			896.00000	1,013	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,271.00000	1,123	28.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			810.00000	916	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,485.00000	1,325	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			866.00000	979	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,341.00000	1,189	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Call			1,129.00000	1,260	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put			854.00000	720	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,148.00000	1,283	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			823.00000	692	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,109.00000	1,239	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			884.00000	748	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,012.00000	1,138	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,037.00000	898	27.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			546.00000	616	31.98	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,521.00000	2,325	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			447.00000	505	33.39	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,122.00000	2,915	33.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,187.00000	1,329	25.96	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			762.00000	638	25.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			771.00000	872	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,596.00000	1,431	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			784.00000	886	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,559.00000	1,396	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			735.00000	831	29.67	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 14/12/2009 Currency Future	11.30	Put			1,710.00000	1,540	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			759.00000	858	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,634.00000	1,467	29.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			546.00000	616	31.98	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,521.00000	2,325	31.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			669.00000	756	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,944.00000	1,766	30.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			690.00000	780	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,865.00000	1,689	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			594.00000	671	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,269.00000	2,080	31.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			531.00000	599	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,606.00000	2,408	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			473.00000	534	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,948.00000	2,744	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			423.00000	479	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,298.00000	3,088	33.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			612.00000	691	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,187.00000	2,000	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			487.00000	549	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,862.00000	2,659	32.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			434.00000	492	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,209.00000	3,001	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,020.00000	2,247	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			195.00000	156	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,593.00000	1,791	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			368.00000	300	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,270.00000	1,427	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			645.00000	536	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			577.00000	652	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,352.00000	2,161	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			412.00000	466	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,387.00000	3,176	33.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,099.00000	2,329	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			174.00000	139	23.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,657.00000	1,861	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			332.00000	271	24.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,315.00000	1,479	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			590.00000	488	25.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,069.00000	1,197	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			944.00000	807	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			712.00000	805	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,787.00000	1,614	29.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			501.00000	565	32.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,776.00000	2,575	32.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,793.00000	2,008	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			268.00000	218	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,415.00000	1,593	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			490.00000	402	24.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			630.00000	712	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,105.00000	1,921	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			380.00000	432	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,655.00000	3,441	34.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,723.00000	1,933	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			298.00000	243	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,362.00000	1,533	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			537.00000	443	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			516.00000	582	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,691.00000	2,491	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			434.00000	492	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,209.00000	3,001	33.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			368.00000	418	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,743.00000	3,528	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,867.00000	2,086	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			242.00000	196	23.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,472.00000	1,657	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			447.00000	366	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			649.00000	734	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,024.00000	1,843	30.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			459.00000	519	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,034.00000	2,829	33.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			390.00000	443	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,565.00000	3,352	34.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,942.00000	2,166	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			217.00000	175	23.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,227.00000	1,376	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			702.00000	586	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			561.00000	633	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,436.00000	2,243	31.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			473.00000	534	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,948.00000	2,744	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			401.00000	454	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,476.00000	3,264	34.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,830.00000	2,047	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			255.00000	206	23.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,443.00000	1,625	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			468.00000	384	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,167.00000	1,305	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			792.00000	665	26.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			640.00000	723	30.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,065.00000	1,882	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			538.00000	607	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,563.00000	2,366	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			453.00000	512	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,078.00000	2,872	33.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			385.00000	437	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,610.00000	3,397	34.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,261.00000	2,499	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			136.00000	108	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,793.00000	2,008	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			268.00000	218	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			630.00000	712	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,105.00000	1,921	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,345.00000	2,585	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			120.00000	95	23.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,472.00000	1,657	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			447.00000	366	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,388.00000	2,629	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			113.00000	89	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,904.00000	2,126	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			229.00000	185	23.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,501.00000	1,690	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			426.00000	349	24.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,207.00000	1,352	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			732.00000	612	25.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			797.00000	901	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,522.00000	1,360	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			659.00000	745	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			1,984.00000	1,804	30.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			553.00000	624	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,478.00000	2,284	31.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			466.00000	527	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			2,991.00000	2,786	33.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,518.00000	2,763	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			93.00000	72	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,593.00000	1,791	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			368.00000	300	24.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			577.00000	652	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,352.00000	2,161	31.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,474.00000	2,718	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			99.00000	78	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,981.00000	2,206	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			206.00000	165	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,562.00000	1,757	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			387.00000	316	24.28	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 14/12/2009 Currency Future	9.75	Call			1,248.00000	1,401	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			673.00000	561	25.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			824.00000	931	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,449.00000	1,291	28.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			680.00000	768	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			1,905.00000	1,727	30.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			569.00000	642	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,394.00000	2,202	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			417.00000	473	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,342.00000	3,132	33.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,696.00000	2,945	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			71.00000	55	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			2,179.00000	2,413	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			154.00000	123	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			735.00000	831	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,710.00000	1,540	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,741.00000	2,991	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			66.00000	51	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			2,220.00000	2,456	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			145.00000	115	23.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,757.00000	1,970	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			282.00000	229	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,387.00000	1,562	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			512.00000	421	24.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			747.00000	844	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,672.00000	1,504	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			621.00000	701	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,146.00000	1,961	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,786.00000	3,038	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			61.00000	47	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,431.00000	2,674	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			106.00000	83	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,531.00000	1,723	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			406.00000	332	24.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			2,139.00000	2,371	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			164.00000	131	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,690.00000	1,897	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			315.00000	256	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,338.00000	1,506	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			563.00000	465	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			1,088.00000	1,218	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			913.00000	777	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			723.00000	818	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,748.00000	1,577	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			603.00000	681	31.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.95	Put		2,228.00000	2,040	31.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call		508.00000	574	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put		2,733.00000	2,533	32.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call		361.00000	410	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put		3,786.00000	3,570	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,723.00000	1,933	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		298.00000	243	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		612.00000	691	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,187.00000	2,000	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call		340.00000	387	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put		3,915.00000	3,697	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call		354.00000	402	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put		3,829.00000	3,612	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call		1,757.00000	1,970	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put		282.00000	229	23.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call		621.00000	701	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,146.00000	1,961	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		524.00000	591	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,649.00000	2,450	32.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		375.00000	426	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,700.00000	3,486	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		327.00000	372	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,002.00000	3,782	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,303.00000	2,542	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		128.00000	101	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		2,179.00000	2,413	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		154.00000	123	23.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,261.00000	2,499	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		136.00000	108	23.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,696.00000	2,945	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		71.00000	55	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,388.00000	2,629	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		113.00000	89	23.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.86170	10.60050		28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		1,223.00000	1,349	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,222.00000	1,087	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		1,171.00000	1,293	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,320.00000	1,181	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		1,154.00000	1,275	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,354.00000	1,213	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,091.00000	1,204	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,490.00000	1,342	28.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		1,138.00000	1,256	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,387.00000	1,245	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		1,046.00000	1,155	28.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,596.00000	1,443	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call			1,018.00000	1,123	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put			1,667.00000	1,511	29.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call			1,106.00000	1,221	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put			1,456.00000	1,309	28.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,076.00000	1,187	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,525.00000	1,376	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,122.00000	1,239	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,421.00000	1,277	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call			1,188.00000	1,312	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put			1,287.00000	1,150	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call			1,223.00000	1,349	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put			1,222.00000	1,087	27.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call			1,154.00000	1,275	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put			1,354.00000	1,213	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,061.00000	1,171	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,560.00000	1,409	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,004.00000	1,108	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,704.00000	1,546	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			966.00000	1,066	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,806.00000	1,644	29.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			991.00000	1,093	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,740.00000	1,581	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			1,032.00000	1,139	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			1,631.00000	1,477	29.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			774.00000	853	31.12	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,473.00000	2,291	31.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			1,514.00000	1,675	26.06	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			763.00000	663	26.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call			991.00000	1,093	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put			1,740.00000	1,581	29.33	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			977.00000	1,078	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,777.00000	1,616	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call			913.00000	1,008	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put			1,963.00000	1,796	29.90	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call			964.00000	1,063	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put			1,813.00000	1,652	29.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			951.00000	1,049	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			1,850.00000	1,687	29.61	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call			890.00000	981	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put			2,039.00000	1,870	30.09	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call			938.00000	1,035	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put			1,888.00000	1,723	29.71	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			926.00000	1,021	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,925.00000	1,759	29.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,274.00000	1,407	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			1,123.00000	995	27.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			1,560.00000	1,726	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			709.00000	614	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,470.00000	1,626	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			819.00000	714	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,427.00000	1,579	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put			877.00000	767	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,386.00000	1,533	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			936.00000	822	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,347.00000	1,489	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			997.00000	878	27.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,310.00000	1,447	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			1,059.00000	936	27.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			728.00000	803	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,678.00000	2,491	31.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			1,683.00000	1,862	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			583.00000	500	25.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			926.00000	1,021	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			1,925.00000	1,759	29.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			546.00000	602	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			3,646.00000	3,440	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call			1,763.00000	1,949	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put			512.00000	437	24.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call			1,138.00000	1,256	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put			1,387.00000	1,245	28.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call			574.00000	632	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put			3,523.00000	3,321	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call			1,819.00000	2,010	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put			468.00000	398	24.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call			593.00000	653	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put			3,443.00000	3,241	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call			1,847.00000	2,041	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put			447.00000	379	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			1,061.00000	1,171	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			1,560.00000	1,409	28.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call			603.00000	664	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put			3,402.00000	3,202	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call			1,906.00000	2,105	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put			406.00000	343	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call			616.00000	678	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put			3,315.00000	3,116	33.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			867.00000	956	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,116.00000	1,944	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call			503.00000	555	33.20	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 15/03/2010 Currency Future	13.95	Put			3,853.00000	3,643	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call			1,584.00000	1,752	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put			683.00000	590	25.70	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call			901.00000	994	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put			2,001.00000	1,833	29.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			878.00000	969	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,077.00000	1,907	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call			512.00000	564	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put			3,811.00000	3,602	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,470.00000	1,626	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			819.00000	714	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call			867.00000	956	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put			2,116.00000	1,944	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call			845.00000	932	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put			2,194.00000	2,020	30.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call			823.00000	908	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put			2,273.00000	2,096	30.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call			471.00000	519	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put			4,020.00000	3,808	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call			1,537.00000	1,700	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put			736.00000	639	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			1,004.00000	1,108	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			1,704.00000	1,546	29.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call			878.00000	969	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put			2,077.00000	1,907	30.18	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call			855.00000	944	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put			2,155.00000	1,982	30.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call			495.00000	546	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put			3,894.00000	3,684	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call			1,632.00000	1,806	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put			632.00000	544	25.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call			529.00000	583	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put			3,728.00000	3,521	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call			1,736.00000	1,919	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put			535.00000	458	24.99	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,791.00000	1,979	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			490.00000	417	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			583.00000	643	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,483.00000	3,281	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			2,112.00000	2,321	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			311.00000	260	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call			1,256.00000	1,387	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put			1,156.00000	1,025	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			629.00000	693	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,228.00000	3,031	32.82	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 15/03/2010 Currency Future	8.95	Call			2,003.00000	2,208	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			352.00000	296	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,205.00000	1,330	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,254.00000	1,118	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			1,076.00000	1,187	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,525.00000	1,376	28.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			1,046.00000	1,155	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,596.00000	1,443	28.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			609.00000	671	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,359.00000	3,159	33.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			1,122.00000	1,239	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,421.00000	1,277	28.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			977.00000	1,078	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			1,777.00000	1,616	29.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			565.00000	622	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,564.00000	3,360	33.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			2,075.00000	2,283	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			324.00000	271	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			1,239.00000	1,368	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,189.00000	1,056	27.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			1,205.00000	1,330	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,254.00000	1,118	27.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			622.00000	685	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,272.00000	3,074	32.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,968.00000	2,170	24.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			367.00000	309	24.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.37540		14.17770		25.29	5,031,390.00	350	13,714.00
£ / R On 16/03/2009 Currency Future	14.20	Call			282.00000	390	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			304.00000	215	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			229.00000	313	24.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			402.00000	287	24.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			200.00000	274	24.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			472.00000	348	24.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			150.00000	209	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			623.00000	483	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			161.00000	223	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			584.00000	448	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			186.00000	256	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			509.00000	380	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			150.00000	209	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			623.00000	483	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			140.00000	195	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			662.00000	520	26.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			161.00000	223	25.94	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	14.60	Put			584.00000	448	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			246.00000	334	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			368.00000	259	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			214.00000	293	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			436.00000	317	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			129.00000	182	26.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			702.00000	557	26.88	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			214.00000	293	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			436.00000	317	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			246.00000	334	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			368.00000	259	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call			355.00000	483	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put			228.00000	158	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			302.00000	420	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			274.00000	194	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			173.00000	239	25.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			546.00000	414	25.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			111.00000	158	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			783.00000	633	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			93.00000	126	29.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			966.00000	800	29.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			103.00000	147	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			826.00000	672	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			91.00000	120	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,013.00000	844	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			120.00000	170	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			742.00000	595	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			88.00000	114	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,060.00000	888	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			96.00000	132	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			919.00000	757	28.66	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Call			446.00000	588	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.90	Put			168.00000	113	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Call			478.00000	626	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.85	Put			151.00000	100	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Call			328.00000	451	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.10	Put			250.00000	176	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			173.00000	239	25.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			546.00000	414	25.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			100.00000	140	28.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			872.00000	714	28.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			81.00000	99	31.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,204.00000	1,023	31.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			51.00000	58	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,523.00000	1,333	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Call			35.00000	40	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,708.00000	1,514	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			56.00000	64	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,478.00000	1,288	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			80.00000	94	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,252.00000	1,069	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			78.00000	90	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,300.00000	1,115	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			80.00000	94	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,252.00000	1,069	32.07	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			66.00000	76	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,388.00000	1,201	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			81.00000	99	31.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,204.00000	1,023	31.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			61.00000	70	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,433.00000	1,244	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			24.00000	27	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,897.00000	1,701	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			47.00000	53	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,569.00000	1,378	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			56.00000	64	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,478.00000	1,288	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			39.00000	44	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,661.00000	1,468	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			18.00000	20	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,040.00000	1,844	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			20.00000	22	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,992.00000	1,796	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			32.00000	36	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,755.00000	1,561	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			24.00000	27	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,897.00000	1,701	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			15.00000	16	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,137.00000	1,940	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			12.00000	13	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,234.00000	2,037	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			12.00000	13	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,234.00000	2,037	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			29.00000	33	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,802.00000	1,607	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			10.00000	10	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,332.00000	2,135	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	4	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,677.00000	2,479	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			6.00000	6	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.75	Put			2,578.00000	2,380	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			2.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			3,024.00000	2,826	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,323.00000	3,125	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,873.00000	3,675	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,472.00000	4,275	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,622.00000	4,425	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			4,322.00000	4,125	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,773.00000	3,575	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,272.00000	4,075	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			4.00000	4	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,776.00000	2,578	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			22.00000	24	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,944.00000	1,749	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	8	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,430.00000	2,233	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			27.00000	30	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,849.00000	1,654	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			78.00000	90	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,300.00000	1,115	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			86.00000	108	30.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,108.00000	933	30.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			72.00000	83	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,344.00000	1,158	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			120.00000	170	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			742.00000	595	27.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			103.00000	147	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			826.00000	672	27.68	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			83.00000	103	31.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,156.00000	978	31.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			39.00000	44	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,661.00000	1,468	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			32.00000	36	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,755.00000	1,561	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			93.00000	126	29.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			966.00000	800	29.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			88.00000	114	30.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,060.00000	888	30.12	0.00	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	15.55	Call			61.00000	70	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,433.00000	1,244	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			43.00000	48	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,615.00000	1,423	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			35.00000	40	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,708.00000	1,514	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			51.00000	58	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,523.00000	1,333	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			18.00000	20	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			2,040.00000	1,844	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			15.00000	16	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			2,137.00000	1,940	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			6.00000	6	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,529.00000	2,331	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			27.00000	30	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,849.00000	1,654	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			22.00000	24	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,944.00000	1,749	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			8.00000	8	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,430.00000	2,233	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	5	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,627.00000	2,430	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			16.00000	18	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			2,089.00000	1,892	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			13.00000	14	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,186.00000	1,989	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			11.00000	11	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,283.00000	2,086	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			9.00000	9	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,381.00000	2,184	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			7.00000	7	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,479.00000	2,282	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			32.00000	36	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,755.00000	1,561	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			3.00000	3	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,875.00000	2,677	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			2.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,975.00000	2,777	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			2.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			3,074.00000	2,876	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			3,174.00000	2,976	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,972.00000	3,775	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			0.00000	0	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.25	Put			4,072.00000	3,875	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,172.00000	3,975	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,372.00000	4,175	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,472.00000	4,275	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,572.00000	4,375	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,672.00000	4,475	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,373.00000	3,175	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,473.00000	3,275	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,573.00000	3,375	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,673.00000	3,475	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,473.00000	3,275	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,673.00000	3,475	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,972.00000	3,775	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			4,172.00000	3,975	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,923.00000	3,725	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			4,022.00000	3,825	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			4,122.00000	3,925	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			4,222.00000	4,025	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,422.00000	4,225	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,522.00000	4,325	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,722.00000	4,525	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			4,272.00000	4,075	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,672.00000	4,475	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,772.00000	4,575	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,872.00000	4,675	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,972.00000	4,775	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			5,072.00000	4,875	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,372.00000	4,175	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,772.00000	4,575	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,872.00000	4,675	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,423.00000	3,225	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			1.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,523.00000	3,325	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,623.00000	3,425	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,723.00000	3,525	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			0.00000	0	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,823.00000	3,625	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,925.00000	2,727	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			2.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			3,124.00000	2,926	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			3,224.00000	3,026	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			5.00000	5	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,627.00000	2,430	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	4	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,726.00000	2,529	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			3.00000	3	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,826.00000	2,628	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			3.00000	2	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,925.00000	2,727	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			1.00000	1	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,423.00000	3,225	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			13.00000	14	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,186.00000	1,989	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			5.00000	4	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,677.00000	2,479	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			4.00000	4	32.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.90	Put		2,726.00000	2,529	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		43.00000	48	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,615.00000	1,423	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		35.00000	40	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,708.00000	1,514	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		9.00000	9	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,381.00000	2,184	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		91.00000	120	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		1,013.00000	844	29.63	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		20.00000	22	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,992.00000	1,796	32.56	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		111.00000	158	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		783.00000	633	27.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		263.00000	361	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		335.00000	236	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		229.00000	313	24.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		402.00000	287	24.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Call		584.00000	744	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.70	Put		106.00000	68	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		512.00000	664	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		135.00000	89	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Call		384.00000	517	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.00	Put		206.00000	142	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Call		741.00000	914	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.50	Put		63.00000	39	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Call		660.00000	827	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.60	Put		83.00000	52	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Call		512.00000	664	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.80	Put		135.00000	89	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Call		783.00000	959	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.45	Put		55.00000	33	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Call		700.00000	870	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.55	Put		72.00000	45	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Call		622.00000	785	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.65	Put		94.00000	60	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Call		548.00000	703	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.75	Put		120.00000	78	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Call		414.00000	552	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	13.95	Put		186.00000	127	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Call		355.00000	483	23.90	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.05	Put		228.00000	158	23.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.62940	14.42290		25.69	731,470.00	50	619.00
£ / R On 12/06/2009 Currency Future	14.40	Call		791.00000	887	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		768.00000	658	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call		735.00000	828	25.25	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.55	Put			862.00000	749	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			684.00000	771	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			961.00000	841	25.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			623.00000	701	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,100.00000	972	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			653.00000	735	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,030.00000	906	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			638.00000	718	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,065.00000	939	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			609.00000	685	26.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,136.00000	1,006	26.43	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			700.00000	789	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			928.00000	810	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			668.00000	753	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			995.00000	873	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			717.00000	809	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			894.00000	779	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			582.00000	654	26.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,209.00000	1,075	26.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			595.00000	670	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,172.00000	1,040	26.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			717.00000	809	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			894.00000	779	25.41	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			753.00000	848	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			830.00000	718	25.09	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			815.00000	913	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			742.00000	634	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			771.00000	867	24.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			798.00000	688	24.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			569.00000	640	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,246.00000	1,110	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			509.00000	572	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,437.00000	1,293	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			556.00000	625	27.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,283.00000	1,146	27.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			509.00000	572	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,437.00000	1,293	27.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			582.00000	654	26.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,209.00000	1,075	26.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			488.00000	548	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,515.00000	1,368	27.97	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			532.00000	598	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,359.00000	1,219	27.35	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			916.00000	1,024	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			643.00000	545	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.20	Call			890.00000	996	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put			667.00000	566	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call			943.00000	1,053	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put			620.00000	523	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			638.00000	718	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,065.00000	939	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			544.00000	612	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,321.00000	1,182	27.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			463.00000	520	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,590.00000	1,441	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			372.00000	419	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,849.00000	1,689	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			316.00000	356	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,043.00000	1,877	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			384.00000	432	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,811.00000	1,653	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			435.00000	489	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,662.00000	1,510	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			422.00000	474	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,699.00000	1,545	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			449.00000	504	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,626.00000	1,475	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			409.00000	460	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,736.00000	1,580	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			449.00000	504	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,626.00000	1,475	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			276.00000	312	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,203.00000	2,033	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			348.00000	393	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,925.00000	1,763	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			326.00000	368	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,003.00000	1,839	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			250.00000	282	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,327.00000	2,153	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			305.00000	345	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,083.00000	1,916	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			267.00000	302	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,244.00000	2,073	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			233.00000	264	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,410.00000	2,234	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			217.00000	246	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,494.00000	2,317	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			210.00000	238	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,537.00000	2,358	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			258.00000	292	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.45	Put			2,285.00000	2,113	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			295.00000	334	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,123.00000	1,954	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			203.00000	230	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,580.00000	2,400	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			158.00000	179	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,885.00000	2,700	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			170.00000	193	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,797.00000	2,613	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			122.00000	139	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,199.00000	3,009	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			97.00000	110	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,474.00000	3,281	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			61.00000	69	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,038.00000	3,840	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			37.00000	42	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,614.00000	4,413	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			33.00000	37	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,760.00000	4,558	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			44.00000	50	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,421.00000	4,221	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			63.00000	72	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,990.00000	3,793	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			68.00000	78	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,895.00000	3,698	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			46.00000	52	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,373.00000	4,173	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			147.00000	167	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,974.00000	2,787	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			286.00000	323	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,163.00000	1,993	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			396.00000	446	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,773.00000	1,616	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			623.00000	701	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,100.00000	972	26.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			569.00000	640	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,246.00000	1,110	26.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			521.00000	585	27.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,398.00000	1,256	27.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			499.00000	560	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,476.00000	1,330	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			478.00000	536	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,555.00000	1,407	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			653.00000	735	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,030.00000	906	25.99	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 12/06/2009 Currency Future	15.30	Call			521.00000	585	27.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,398.00000	1,256	27.51	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			499.00000	560	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,476.00000	1,330	27.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			556.00000	625	27.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,283.00000	1,146	27.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			463.00000	520	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,590.00000	1,441	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			396.00000	446	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,773.00000	1,616	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			372.00000	419	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,849.00000	1,689	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			435.00000	489	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,662.00000	1,510	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			305.00000	345	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,083.00000	1,916	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			372.00000	419	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,849.00000	1,689	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			326.00000	368	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,003.00000	1,839	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			360.00000	405	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,887.00000	1,726	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			337.00000	380	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,964.00000	1,801	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			267.00000	302	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,244.00000	2,073	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			348.00000	393	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,925.00000	1,763	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			286.00000	323	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,163.00000	1,993	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			233.00000	264	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,410.00000	2,234	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			203.00000	230	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,580.00000	2,400	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			217.00000	246	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,494.00000	2,317	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			189.00000	214	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,666.00000	2,485	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			176.00000	199	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,753.00000	2,570	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			189.00000	214	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,666.00000	2,485	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			164.00000	186	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,841.00000	2,656	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			241.00000	273	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.55	Put			2,368.00000	2,194	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			225.00000	255	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,452.00000	2,275	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			196.00000	222	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,623.00000	2,442	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			182.00000	207	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,709.00000	2,527	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			316.00000	356	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,043.00000	1,877	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			276.00000	312	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,203.00000	2,033	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			196.00000	222	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,623.00000	2,442	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			136.00000	155	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,063.00000	2,875	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			126.00000	144	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,154.00000	2,964	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			117.00000	133	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,244.00000	3,054	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			109.00000	124	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,336.00000	3,144	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			58.00000	66	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,085.00000	3,887	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			54.00000	61	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,181.00000	3,982	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			50.00000	56	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,277.00000	4,077	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			42.00000	48	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,469.00000	4,269	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			39.00000	44	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,566.00000	4,365	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			36.00000	41	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,663.00000	4,461	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			93.00000	106	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,520.00000	3,327	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			86.00000	98	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,614.00000	3,419	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			80.00000	91	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,707.00000	3,512	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			74.00000	84	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,801.00000	3,605	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			86.00000	98	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,614.00000	3,419	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			74.00000	84	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,801.00000	3,605	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.45	Call			58.00000	66	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,085.00000	3,887	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			50.00000	56	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,277.00000	4,077	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			56.00000	64	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,133.00000	3,934	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			52.00000	59	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,229.00000	4,029	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			48.00000	54	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,325.00000	4,125	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			40.00000	46	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,517.00000	4,317	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			34.00000	39	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,711.00000	4,510	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			31.00000	36	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,809.00000	4,606	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			42.00000	48	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,469.00000	4,269	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			36.00000	41	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,663.00000	4,461	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			30.00000	34	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,857.00000	4,655	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			28.00000	32	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,955.00000	4,752	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			25.00000	29	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,053.00000	4,850	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			23.00000	27	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,150.00000	4,947	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			40.00000	46	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,517.00000	4,317	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			29.00000	33	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,906.00000	4,703	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			27.00000	30	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,004.00000	4,801	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			131.00000	149	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,108.00000	2,920	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			113.00000	129	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,290.00000	3,099	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			105.00000	119	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,382.00000	3,190	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			90.00000	102	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,567.00000	3,373	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			83.00000	95	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,660.00000	3,465	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			77.00000	88	28.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.10	Put			3,754.00000	3,558	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			71.00000	81	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,848.00000	3,652	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			164.00000	186	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,841.00000	2,656	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			152.00000	173	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,929.00000	2,743	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			141.00000	161	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,018.00000	2,831	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			131.00000	149	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,108.00000	2,920	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			90.00000	102	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,567.00000	3,373	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			225.00000	255	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,452.00000	2,275	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			158.00000	179	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,885.00000	2,700	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			170.00000	193	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,797.00000	2,613	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			136.00000	155	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,063.00000	2,875	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			117.00000	133	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,244.00000	3,054	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			258.00000	292	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,285.00000	2,113	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			384.00000	432	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,811.00000	1,653	28.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			735.00000	828	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			862.00000	749	25.25	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			1,026.00000	1,143	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			553.00000	463	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			970.00000	1,082	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			597.00000	503	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call			864.00000	968	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put			692.00000	588	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			1,145.00000	1,270	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			472.00000	391	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			1,084.00000	1,205	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			512.00000	426	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			970.00000	1,082	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			597.00000	503	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			1,175.00000	1,303	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			453.00000	374	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			1,114.00000	1,237	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			491.00000	408	24.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	13.90	Call			1,055.00000	1,174	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			532.00000	444	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call			998.00000	1,112	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put			575.00000	483	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call			839.00000	940	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put			716.00000	611	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			1,055.00000	1,174	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put			532.00000	444	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			791.00000	887	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			768.00000	658	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			916.00000	1,024	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			643.00000	545	24.71	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			700.00000	789	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			928.00000	810	25.55	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.83880		14.61970		26.22	59,355.20	4	28.00
£ / R On 14/09/2009 Currency Future	14.60	Call			1,133.00000	1,233	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put			1,113.00000	994	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,078.00000	1,173	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,208.00000	1,084	25.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,043.00000	1,135	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,274.00000	1,146	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			963.00000	1,046	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,443.00000	1,308	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call			994.00000	1,081	26.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put			1,374.00000	1,242	26.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,027.00000	1,116	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,307.00000	1,177	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			978.00000	1,063	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,409.00000	1,275	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			948.00000	1,030	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,478.00000	1,341	26.74	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,010.00000	1,098	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,340.00000	1,210	26.32	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,060.00000	1,153	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,241.00000	1,115	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,027.00000	1,116	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,307.00000	1,177	26.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			905.00000	982	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,585.00000	1,443	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			933.00000	1,014	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,514.00000	1,375	26.84	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			919.00000	998	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,549.00000	1,409	26.95	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,043.00000	1,135	26.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,274.00000	1,146	26.12	0.00	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	14.70	Call			1,096.00000	1,192	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,176.00000	1,053	25.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			891.00000	967	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,621.00000	1,478	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			826.00000	895	27.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,806.00000	1,657	27.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			864.00000	938	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,694.00000	1,549	27.37	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			813.00000	882	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,844.00000	1,693	27.80	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			891.00000	967	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,621.00000	1,478	27.16	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			801.00000	869	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,882.00000	1,730	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			851.00000	923	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,731.00000	1,584	27.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,228.00000	1,335	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,009.00000	896	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call			1,204.00000	1,309	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put			1,034.00000	920	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Call			1,253.00000	1,361	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put			983.00000	873	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			769.00000	834	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,949.00000	1,795	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,114.00000	1,212	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,144.00000	1,023	25.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,060.00000	1,153	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,241.00000	1,115	26.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			877.00000	952	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,657.00000	1,513	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,330.00000	1,443	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			910.00000	804	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,278.00000	1,388	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			959.00000	849	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call			1,180.00000	1,283	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put			1,060.00000	944	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,437.00000	1,557	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			817.00000	718	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,383.00000	1,499	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			863.00000	760	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,278.00000	1,388	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			959.00000	849	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,465.00000	1,586	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			795.00000	697	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,410.00000	1,528	25.62	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 14/09/2009 Currency Future	14.05	Put		840.00000	739	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call		1,356.00000	1,471	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put		886.00000	782	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Call		1,304.00000	1,415	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put		934.00000	827	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call		1,156.00000	1,258	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put		1,086.00000	969	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		905.00000	982	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,585.00000	1,443	27.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		738.00000	800	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,018.00000	1,862	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		877.00000	952	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,657.00000	1,513	27.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call		769.00000	834	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put		1,949.00000	1,795	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call		738.00000	800	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put		2,018.00000	1,862	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call		708.00000	768	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put		2,088.00000	1,929	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call		678.00000	737	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put		2,159.00000	1,998	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		978.00000	1,063	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,409.00000	1,275	26.53	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		838.00000	909	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,768.00000	1,620	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call		785.00000	851	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put		1,915.00000	1,763	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call		838.00000	909	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put		1,768.00000	1,620	27.59	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call		753.00000	817	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put		1,984.00000	1,828	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call		723.00000	784	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put		2,053.00000	1,895	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call		693.00000	752	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put		2,123.00000	1,963	27.91	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call		1,228.00000	1,335	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put		1,009.00000	896	25.62	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		963.00000	1,046	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,443.00000	1,308	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		826.00000	895	27.69	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,806.00000	1,657	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			12.82090	12.62760		23.78	0.00	0	5,884.00
€ / R On 16/03/2009 Currency Future	12.65	Call		255.00000	364	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put		278.00000	193	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.80	Call			204.00000	273	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			376.00000	252	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			220.00000	302	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			342.00000	231	24.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			189.00000	252	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			412.00000	282	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			176.00000	233	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			448.00000	313	24.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			163.00000	216	24.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			486.00000	345	24.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			152.00000	200	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			524.00000	379	25.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			141.00000	185	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			563.00000	414	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			237.00000	332	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			309.00000	211	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			276.00000	397	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			248.00000	176	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			106.00000	135	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			729.00000	565	26.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			114.00000	146	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			686.00000	525	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			99.00000	125	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			772.00000	605	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			82.00000	100	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			904.00000	729	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			87.00000	108	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			859.00000	687	28.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			72.00000	86	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			994.00000	815	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			63.00000	75	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,086.00000	904	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			93.00000	116	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			815.00000	645	27.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			76.00000	93	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			949.00000	772	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			141.00000	185	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			563.00000	414	25.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			99.00000	125	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			772.00000	605	27.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			57.00000	67	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			1,180.00000	996	30.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			55.00000	64	31.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			1,227.00000	1,043	31.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			53.00000	62	32.15	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.85	Put			1,275.00000	1,091	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			37.00000	45	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,810.00000	1,624	39.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			37.00000	44	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,859.00000	1,673	39.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			43.00000	51	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,565.00000	1,380	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			51.00000	60	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			1,323.00000	1,139	32.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			67.00000	80	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,040.00000	859	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			67.00000	80	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			1,040.00000	859	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			131.00000	171	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			604.00000	450	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			63.00000	75	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			1,086.00000	904	29.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			43.00000	51	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			1,565.00000	1,380	36.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			33.00000	40	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,956.00000	1,770	40.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			20.00000	25	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			2,292.00000	2,104	41.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			46.00000	54	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			1,468.00000	1,283	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			47.00000	56	34.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			1,420.00000	1,235	34.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			532.00000	701	27.09	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			104.00000	80	27.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			189.00000	252	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			412.00000	282	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			331.00000	467	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			203.00000	146	25.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			608.00000	786	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			81.00000	65	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			608.00000	786	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			81.00000	65	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			652.00000	831	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			74.00000	60	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			569.00000	744	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			92.00000	73	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			425.00000	580	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			148.00000	109	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			459.00000	619	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			132.00000	99	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	12.45	Call			361.00000	503	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			183.00000	132	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			786.00000	966	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			58.00000	45	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			495.00000	660	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			117.00000	89	26.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			696.00000	875	28.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			68.00000	54	28.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			1,159.00000	1,343	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			32.00000	22	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			1,064.00000	1,247	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			37.00000	26	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			970.00000	1,152	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			43.00000	31	30.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			877.00000	1,058	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			50.00000	38	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			459.00000	619	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			132.00000	99	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			1,112.00000	1,295	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			34.00000	24	31.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,017.00000	1,199	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			40.00000	28	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			924.00000	1,105	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			46.00000	34	30.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			831.00000	1,012	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			54.00000	41	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			741.00000	920	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			63.00000	50	28.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			652.00000	831	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			74.00000	60	28.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			877.00000	1,058	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			50.00000	38	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			392.00000	541	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			165.00000	120	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			569.00000	744	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			92.00000	73	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			303.00000	431	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			225.00000	160	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			255.00000	364	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			278.00000	193	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			303.00000	431	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			225.00000	160	25.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			1,017.00000	1,199	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			40.00000	28	31.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			831.00000	1,012	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 16/03/2009 Currency Future	11.85	Put			54.00000	41	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			425.00000	580	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			148.00000	109	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			276.00000	397	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			248.00000	176	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			53.00000	62	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			1,275.00000	1,091	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			44.00000	53	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,517.00000	1,332	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			204.00000	273	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			376.00000	252	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			60.00000	70	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			1,132.00000	949	30.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			39.00000	47	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,712.00000	1,526	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			72.00000	86	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			994.00000	815	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,207.00000	1,391	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			30.00000	20	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			17.00000	21	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			2,389.00000	2,201	42.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			8.00000	4	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,980.00000	2,783	38.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			4.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			3,576.00000	3,379	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			4,174.00000	3,979	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			29.00000	35	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			2,051.00000	1,864	41.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			11.00000	15	42.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			2,634.00000	2,444	42.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			6.00000	1	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,228.00000	3,030	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			2.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			3,825.00000	3,629	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			7.00000	2	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			3,079.00000	2,881	37.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			2.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			3,875.00000	3,679	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			4,673.00000	4,479	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			5,472.00000	5,279	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,303.00000	1,487	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			26.00000	16	33.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.35	Call			10.00000	12	42.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,732.00000	2,541	42.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			4.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,527.00000	3,329	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			4,323.00000	4,129	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			5,123.00000	4,929	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			1,687.00000	1,875	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			9.00000	4	32.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			18.00000	23	41.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			2,341.00000	2,152	41.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			7.00000	2	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			3,129.00000	2,931	36.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			2.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			3,924.00000	3,729	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			4,723.00000	4,529	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,031.00000	2,222	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			3.00000	1	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			1,255.00000	1,439	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			28.00000	18	33.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			31.00000	38	40.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			2,003.00000	1,817	40.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			10.00000	9	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			2,782.00000	2,589	41.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			4,373.00000	4,179	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			2,478.00000	2,671	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			0.00000	0	29.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			2,728.00000	2,921	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			0.00000	0	27.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			1,932.00000	2,122	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			4.00000	1	32.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			26.00000	33	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			2,099.00000	1,912	41.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			9.00000	6	40.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,881.00000	2,685	40.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			3.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			3,676.00000	3,479	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			2,828.00000	3,021	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			0.00000	0	26.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			2,031.00000	2,222	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			3.00000	1	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			31.00000	38	40.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.60	Put			2,003.00000	1,817	40.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			2,778.00000	2,971	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			0.00000	0	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			1,981.00000	2,172	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			4.00000	1	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			9.00000	8	40.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,831.00000	2,637	40.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			3.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			3,626.00000	3,429	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			2,928.00000	3,121	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			0.00000	0	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			2,130.00000	2,321	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			2.00000	0	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			1,352.00000	1,536	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			24.00000	15	33.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			36.00000	43	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,908.00000	1,722	40.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			11.00000	14	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			2,683.00000	2,493	42.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			5.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			3,477.00000	3,279	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,528.00000	2,721	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,735.00000	1,924	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			8.00000	3	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			44.00000	53	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			1,517.00000	1,332	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			2,428.00000	2,621	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			0.00000	0	29.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			1,638.00000	1,826	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			11.00000	5	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			42.00000	50	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			1,614.00000	1,429	36.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			6.00000	1	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			3,179.00000	2,980	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			2.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,974.00000	3,779	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,328.00000	2,521	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			1.00000	0	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			1,542.00000	1,728	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			14.00000	7	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			39.00000	47	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,712.00000	1,526	38.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			14.00000	19	42.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			2,487.00000	2,298	42.36	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.90	Call			6.00000	1	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,278.00000	3,080	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			2.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			4,074.00000	3,879	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			2,628.00000	2,821	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			0.00000	0	28.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			1,833.00000	2,023	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			6.00000	2	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			392.00000	541	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			165.00000	120	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			23.00000	28	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			2,195.00000	2,008	41.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			3.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			3,775.00000	3,579	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			2,278.00000	2,471	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			1.00000	0	30.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			1,494.00000	1,680	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			16.00000	9	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			38.00000	46	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,761.00000	1,575	38.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			13.00000	17	42.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			2,536.00000	2,346	42.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			5.00000	0	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			3,328.00000	3,129	33.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			4,124.00000	3,929	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			2,179.00000	2,371	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			2.00000	0	31.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			1,399.00000	1,583	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			21.00000	13	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			5.00000	0	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			3,427.00000	3,229	32.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,224.00000	4,029	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,229.00000	2,421	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			1.00000	0	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			1,446.00000	1,631	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			18.00000	10	33.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			12.00000	16	42.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			2,585.00000	2,395	42.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			5.00000	0	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			3,377.00000	3,179	32.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			2,528.00000	2,721	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			0.00000	0	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			2,578.00000	2,771	28.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.05	Put			0.00000	0	28.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			1,784.00000	1,973	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			7.00000	2	32.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			21.00000	26	41.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			2,244.00000	2,056	41.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			7.00000	3	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			3,030.00000	2,832	37.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			2,378.00000	2,571	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			0.00000	0	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			1,590.00000	1,777	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			12.00000	6	33.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			41.00000	48	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			1,663.00000	1,478	37.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			16.00000	20	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			2,438.00000	2,249	42.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			6.00000	1	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			3,228.00000	3,030	35.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			2.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			4,024.00000	3,829	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			4,473.00000	4,279	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			1,735.00000	1,924	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			8.00000	3	32.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			4,224.00000	4,029	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			5,023.00000	4,829	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			0.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			4,973.00000	4,779	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			1,981.00000	2,172	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			4.00000	1	31.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			1,207.00000	1,391	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			30.00000	20	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			9.00000	8	40.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			2,831.00000	2,637	40.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call			1.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put			4,423.00000	4,229	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call			2,080.00000	2,271	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put			3.00000	1	31.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			1,303.00000	1,487	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			26.00000	16	33.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			10.00000	12	42.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			2,732.00000	2,541	42.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			4.00000	0	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			3,527.00000	3,329	31.54	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	9.50	Call			3,128.00000	3,321	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.50	Put			0.00000	0	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			2,328.00000	2,521	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			1.00000	0	30.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			786.00000	966	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			58.00000	45	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			6.00000	1	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			3,278.00000	3,080	34.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Call			3,228.00000	3,421	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.40	Put			0.00000	0	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Call			3,028.00000	3,221	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.60	Put			0.00000	0	26.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			2,229.00000	2,421	30.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			1.00000	0	30.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.04750		12.84450		24.84	0.00	0	2,900.00
€ / R On 12/06/2009 Currency Future	12.85	Call			688.00000	769	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			694.00000	572	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			634.00000	711	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			790.00000	663	24.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			618.00000	692	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			823.00000	694	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			601.00000	673	25.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			857.00000	726	25.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			586.00000	655	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			891.00000	758	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			556.00000	621	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			961.00000	824	25.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			586.00000	655	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			891.00000	758	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			571.00000	638	25.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			926.00000	791	25.37	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			670.00000	750	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			725.00000	602	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			707.00000	790	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			663.00000	542	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			490.00000	546	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			1,145.00000	999	26.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			502.00000	560	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			1,108.00000	963	26.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			441.00000	492	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,246.00000	1,094	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			425.00000	475	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,281.00000	1,127	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			441.00000	492	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			1,246.00000	1,094	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			396.00000	442	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,351.00000	1,194	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			368.00000	410	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,423.00000	1,263	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			457.00000	510	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,212.00000	1,062	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			425.00000	475	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			1,281.00000	1,127	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			542.00000	605	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			997.00000	858	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			652.00000	730	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			757.00000	633	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			473.00000	528	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,179.00000	1,030	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			355.00000	396	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,460.00000	1,298	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			342.00000	381	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,497.00000	1,334	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			317.00000	353	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,572.00000	1,406	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			206.00000	229	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			2,011.00000	1,831	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			197.00000	220	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			2,053.00000	1,872	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			261.00000	291	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,767.00000	1,594	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			305.00000	340	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,610.00000	1,443	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			382.00000	426	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			1,387.00000	1,228	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			457.00000	510	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			1,212.00000	1,062	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			473.00000	528	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			1,179.00000	1,030	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			542.00000	605	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			997.00000	858	25.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			528.00000	590	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			1,034.00000	892	25.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			515.00000	575	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,070.00000	927	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			396.00000	442	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			1,351.00000	1,194	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			515.00000	575	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			1,070.00000	927	26.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			317.00000	353	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.10	Put			1,572.00000	1,406	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			232.00000	259	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,888.00000	1,711	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			167.00000	186	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,223.00000	2,038	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			130.00000	144	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,485.00000	2,296	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			272.00000	303	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,727.00000	1,555	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			294.00000	327	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,649.00000	1,480	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			670.00000	750	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			725.00000	602	24.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			727.00000	811	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			632.00000	514	23.63	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			969.00000	1,077	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			424.00000	330	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			939.00000	1,044	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			444.00000	347	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			999.00000	1,110	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			405.00000	313	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			939.00000	1,044	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			444.00000	347	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			825.00000	920	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			531.00000	423	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			853.00000	950	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			508.00000	403	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			772.00000	862	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			578.00000	464	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,127.00000	1,249	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			332.00000	251	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			881.00000	981	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			486.00000	384	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,030.00000	1,144	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			386.00000	297	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,094.00000	1,213	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			350.00000	266	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,062.00000	1,178	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			367.00000	281	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,372.00000	1,513	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			228.00000	165	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			1,299.00000	1,435	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			255.00000	187	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,229.00000	1,359	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			284.00000	211	23.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.00	Call			1,160.00000	1,285	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			316.00000	237	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			910.00000	1,012	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			465.00000	365	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,336.00000	1,473	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			241.00000	176	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,264.00000	1,396	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			269.00000	199	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,194.00000	1,322	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			300.00000	224	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			825.00000	920	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			531.00000	423	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,094.00000	1,213	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			350.00000	266	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			798.00000	890	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			554.00000	443	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			746.00000	833	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			602.00000	486	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,127.00000	1,249	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			332.00000	251	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,062.00000	1,178	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			367.00000	281	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,410.00000	1,552	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			215.00000	155	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,264.00000	1,396	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			269.00000	199	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			772.00000	862	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			578.00000	464	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			688.00000	769	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			694.00000	572	24.06	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			798.00000	890	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			554.00000	443	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			969.00000	1,077	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			424.00000	330	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			910.00000	1,012	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			465.00000	365	23.42	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			707.00000	790	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			663.00000	542	23.83	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			618.00000	692	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			823.00000	694	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			410.00000	458	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			1,316.00000	1,160	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			368.00000	410	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,423.00000	1,263	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			282.00000	315	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.25	Put			1,688.00000	1,517	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			242.00000	269	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,847.00000	1,672	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			223.00000	248	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,929.00000	1,751	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			190.00000	211	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			2,095.00000	1,913	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			175.00000	194	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			2,180.00000	1,996	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			161.00000	178	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			2,266.00000	2,081	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			148.00000	164	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			2,353.00000	2,166	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			251.00000	280	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,807.00000	1,633	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			214.00000	238	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,970.00000	1,791	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			272.00000	303	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,727.00000	1,555	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			251.00000	280	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,807.00000	1,633	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			214.00000	238	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,970.00000	1,791	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			182.00000	202	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,137.00000	1,955	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			154.00000	171	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			2,309.00000	2,123	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			141.00000	157	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			2,397.00000	2,209	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			119.00000	132	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,574.00000	2,384	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			109.00000	120	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			2,664.00000	2,473	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			100.00000	110	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			2,755.00000	2,562	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			91.00000	100	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,847.00000	2,653	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			182.00000	202	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			2,137.00000	1,955	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			167.00000	186	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			2,223.00000	2,038	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			119.00000	132	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			2,574.00000	2,384	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			329.00000	367	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,534.00000	1,370	26.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.10	Call			601.00000	673	25.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			857.00000	726	25.01	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			329.00000	367	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			1,534.00000	1,370	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			305.00000	340	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,610.00000	1,443	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			294.00000	327	26.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,649.00000	1,480	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.23880		13.02380		25.73	0.00	0	77.00
€ / R On 14/09/2009 Currency Future	13.00	Call			989.00000	1,093	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put			965.00000	854	25.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call			918.00000	1,015	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put			1,094.00000	976	25.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call			935.00000	1,034	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put			1,061.00000	945	25.49	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call			901.00000	997	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put			1,127.00000	1,008	25.73	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			885.00000	979	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,161.00000	1,040	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call			869.00000	961	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put			1,195.00000	1,072	25.98	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			853.00000	944	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,230.00000	1,105	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call			885.00000	979	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put			1,161.00000	1,040	25.85	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call			853.00000	944	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put			1,230.00000	1,105	26.10	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call			971.00000	1,074	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			997.00000	885	25.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call			838.00000	927	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put			1,264.00000	1,138	26.22	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call			763.00000	844	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put			1,439.00000	1,305	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			745.00000	824	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,471.00000	1,335	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			781.00000	864	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,407.00000	1,275	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			693.00000	768	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,569.00000	1,429	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			693.00000	768	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,569.00000	1,429	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			676.00000	750	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,602.00000	1,461	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call			710.00000	786	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put			1,536.00000	1,398	26.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.00	Call			660.00000	732	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,636.00000	1,493	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			628.00000	698	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,705.00000	1,559	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			727.00000	805	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,503.00000	1,366	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Call			823.00000	911	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put			1,300.00000	1,172	26.35	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			953.00000	1,054	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,029.00000	915	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			598.00000	665	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,774.00000	1,626	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			429.00000	479	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			2,255.00000	2,090	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			727.00000	805	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,503.00000	1,366	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			628.00000	698	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,705.00000	1,559	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			569.00000	633	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,845.00000	1,694	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			541.00000	602	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,917.00000	1,763	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			514.00000	573	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,990.00000	1,834	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			488.00000	545	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			2,065.00000	1,906	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			795.00000	879	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,371.00000	1,240	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			569.00000	633	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,845.00000	1,694	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			541.00000	602	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,917.00000	1,763	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,123.00000	1,232	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			800.00000	693	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,072.00000	1,177	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			849.00000	738	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,028.00000	1,131	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			904.00000	792	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			795.00000	879	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,371.00000	1,240	26.60	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			809.00000	895	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,335.00000	1,206	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call			644.00000	715	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put			1,670.00000	1,526	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call			613.00000	681	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.15	Put			1,739.00000	1,592	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call			583.00000	649	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put			1,809.00000	1,660	26.72	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			953.00000	1,054	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			1,029.00000	915	25.37	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,028.00000	1,131	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put			904.00000	792	24.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call			1,048.00000	1,150	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put			874.00000	761	24.58	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call			1,008.00000	1,112	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put			934.00000	823	24.94	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call			809.00000	895	26.47	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put			1,335.00000	1,206	26.47	0.00	0	0.00
AL13 On 07/05/2009 Index Future			242.14100		242.82700		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			291.50800		295.04500		0.00	335,234,200.00	115	501.00
ALBI On 06/08/2009 Index Future			299.08600		302.71700		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			302.39100		305.84200		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.48400		126.30800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			128.74600		129.59300		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			131.49900		132.36100		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			293.55150		296.96750		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			301.18300		304.69000		0.00	0.00	0	0.00
GOVI On 05/11/2009 jGovi			307.62250		311.19900		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			337.69000		337.87900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			346.19600		346.38700		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			349.64900		349.30800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			8.97000		8.85800		36.83	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.99600		8.80600		36.83	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.38700		8.17900		36.83	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.77500		8.58000		36.83	0.00	0	0.00
J203 On 15/09/2017 jSwap			9.03800		8.84400		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
J204 On 21/12/2018 jSwap			8.89500		8.69000		36.83	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.83800		8.63200		36.83	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			7.79800		7.67000		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.96700		6.79900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.02800		6.85800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.60100		7.43300		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.68900		7.51300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.40200		8.19800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.48200		8.27300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.66700		8.46100		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.69300		8.48600		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.09174		11.09200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.62100		10.61700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.15000		10.14800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.73600		10.42000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.84800		9.84000		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			280.71100		284.71200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			288.00800		292.11600		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			294.16600		298.35600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.46300		6.22600		2.72	0.00	0	4,652.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,856.00000	3,547	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			6.00800		5.71400		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,174.00000	3,866	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			8.00000	12	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,421.00000	4,112	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
R153 On 05/11/2009 Bond Future			5.00000		5.13700		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,202.00000	1,298	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			94.00000	77	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			8.01600		7.81800		12.40	0.00	0	10,454.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	7.25	Call			1,479.00000	1,120	12.35	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,819.00000	5,599	12.35	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			484.00000	336	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			8,410.00000	9,400	12.20	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,295.00000	6,360	12.90	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			690.00000	893	12.90	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.97800		7.76900		12.60	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,575.00000	8,686	13.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			1,631.00000	1,903	13.30	0.00	0	0.00
R157 On 05/11/2009 Bond Future			8.00500		7.78400		12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,640.00000	4,089	12.55	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			6,181.00000	6,811	12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future			8.05000		7.81500		12.55	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			6,238.00000	5,625	12.65	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,574.00000	7,166	12.65	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.47500		8.24000		26.15	0.00	0	12,757.00
R186 On 07/05/2009 Bond Future	8.00	Call			4,605.00000	3,538	26.36	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			7,194.00000	8,583	26.36	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			10,348.00000	8,601	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			2,666.00000	3,376	26.99	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			600.00000	387	25.73	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,381.00000	23,625	25.73	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.44400		8.20300		28.27	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	7.50	Call			5,400.00000	4,442	26.16	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,193.00000	14,747	26.16	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Call			13,708.00000	12,041	29.18	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,691.00000	6,536	29.18	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.45300		8.20500		27.83	0.00	0	0.00
R186 On 05/11/2009 Bond Future	7.50	Call			8,333.00000	7,224	27.71	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			16,081.00000	17,535	27.71	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			15,889.00000	14,234	28.72	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,953.00000	8,861	28.72	0.00	0	5,000.00
R186 On 04/02/2010 Bond Future			8.47500		8.21900		27.83	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			13,449.00000	12,009	28.28	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,128.00000	14,306	28.28	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.30000		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			1,166.00000	1,136	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			659.00000	670	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.95100		7.75200		12.17	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,980.00000	6,182	12.56	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			355.00000	469	12.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 06/08/2009 Bond Future			7.85700	7.64700		12.60	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		7,969.00000	7,236	13.01	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		1,115.00000	1,312	13.01	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.84000	7.61700		11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call		4,033.00000	3,564	11.92	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put		4,536.00000	5,020	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future			7.84900	7.61200		11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,655.00000	4,171	11.92	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,117.00000	5,602	11.92	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.47800	8.27100		17.63	2,498,445.00	25	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,680.00000	4,817	18.12	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		1,468.00000	1,824	18.12	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.42800	8.21300		17.95	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		8,372.00000	7,503	18.46	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,544.00000	2,921	18.46	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.44200	8.21800		18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		4,315.00000	3,788	18.06	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,522.00000	9,263	18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.47800	8.24400		18.06	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		7,229.00000	6,551	18.39	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,474.00000	8,088	18.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.50500	8.29900		19.31	1,996,714.20	20	305.00
R204 On 07/05/2009 Bond Future	8.75	Call		5,072.00000	4,235	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		2,217.00000	2,698	19.86	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		1,969.00000	1,518	19.39	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		5,596.00000	6,462	19.39	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		6,065.00000	5,141	19.86	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,674.00000	2,068	19.86	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.46400	8.25100		20.56	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,988.00000	8,056	21.14	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,885.00000	3,297	21.14	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.47700	8.25500		19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,714.00000	4,144	19.99	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,585.00000	10,390	19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.50800	8.27700		19.99	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,599.00000	6,865	20.37	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,072.00000	8,740	20.37	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.85800	7.63700		10.87	0.00	0	2,179.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,470.00000	4,750	11.22	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		373.00000	502	11.22	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.74600	7.51000		11.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 06/08/2009 Bond Future	7.00	Call			2,101.00000	1,754	11.01	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put			4,013.00000	4,536	11.01	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,037.00000	6,340	11.46	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			834.00000	1,007	11.46	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.71500		7.46400		10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call			3,595.00000	3,144	10.40	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Put			3,468.00000	3,900	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.71300		7.44300		10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			4,141.00000	3,675	10.40	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			3,950.00000	4,386	10.40	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.55100		8.35600		21.64	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			6,048.00000	5,168	22.33	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,911.00000	2,310	22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.51600		8.31400		23.10	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			9,106.00000	8,208	23.83	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			3,231.00000	3,644	23.83	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.52800		8.31900		22.56	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,800.00000	4,250	22.29	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			10,289.00000	11,075	22.29	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.55700		8.34000		22.56	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,924.00000	7,203	22.74	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,497.00000	9,141	22.74	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.59600		8.39600		23.86	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			5,030.00000	4,204	24.43	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			2,661.00000	3,184	24.43	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.59000		8.38400		24.64	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			9,111.00000	8,183	25.42	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			3,515.00000	3,963	25.42	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.63400		8.42400		25.01	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			5,377.00000	4,772	24.81	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			10,009.00000	10,786	24.81	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.72200		8.51300		25.01	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,775.00000	8,041	25.41	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,859.00000	9,472	25.41	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.30000		8.05600		34.24	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			9,746.00000	8,087	35.34	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,791.00000	2,321	35.34	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.27100		8.02300		35.86	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			11,333.00000	9,856	37.01	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			5,059.00000	5,816	37.01	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.27500		8.02100		36.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 05/11/2009 Bond Future	7.25	Call			6,946.00000	5,956	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,568.00000	15,861	36.68	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.00	Call			6,064.00000	5,164	36.53	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put			16,403.00000	17,786	36.53	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.28800		8.02800		36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call			9,735.00000	8,579	36.83	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put			14,819.00000	15,992	36.83	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call			20,541.00000	18,770	39.21	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put			5,282.00000	5,840	39.21	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			289.80500		293.18700		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			297.33900		300.81100		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			303.69600		307.23700		0.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future			6.48380		6.43830		24.80	0.00	0	12,986.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			146.00000	151	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			157.00000	118	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			127.00000	131	24.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			189.00000	147	24.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			111.00000	113	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			223.00000	179	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			111.00000	113	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			223.00000	179	25.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			85.00000	85	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			297.00000	251	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			97.00000	98	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			259.00000	214	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			97.00000	98	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			259.00000	214	26.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			75.00000	74	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			336.00000	290	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			66.00000	64	28.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			377.00000	330	28.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			85.00000	85	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			297.00000	251	27.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			75.00000	74	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			336.00000	290	27.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			49.00000	46	29.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			461.00000	413	29.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			57.00000	54	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			418.00000	371	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			35.00000	31	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			547.00000	497	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			41.00000	38	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
ZAAD On 16/03/2009 Currency Future	6.90	Put			503.00000	454	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			35.00000	31	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			547.00000	497	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			57.00000	54	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			418.00000	371	29.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			29.00000	25	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			590.00000	541	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			24.00000	20	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			635.00000	586	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			41.00000	38	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			503.00000	454	29.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			1.00000	1	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,213.00000	1,167	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			1.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,362.00000	1,316	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			3.00000	2	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			1,065.00000	1,018	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			8.00000	6	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			870.00000	822	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			15.00000	12	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			727.00000	678	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			19.00000	16	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			681.00000	632	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			191.00000	203	22.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			102.00000	69	22.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			250.00000	270	21.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			62.00000	36	21.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			219.00000	235	22.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			80.00000	51	22.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			167.00000	175	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			128.00000	92	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			146.00000	151	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			157.00000	118	24.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			24.00000	20	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			635.00000	586	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			287.00000	316	23.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			49.00000	33	23.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			167.00000	175	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			128.00000	92	23.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			15.00000	12	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			727.00000	678	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			12.00000	9	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			774.00000	726	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			8.00000	6	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			870.00000	822	29.77	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.40	Call			5.00000	3	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			967.00000	919	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			10.00000	7	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			822.00000	774	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			6.00000	4	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			918.00000	870	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			367.00000	406	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			29.00000	22	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			287.00000	316	23.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			49.00000	33	23.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			546.00000	589	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			8.00000	6	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			454.00000	495	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			15.00000	12	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			499.00000	542	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			11.00000	8	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			409.00000	450	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			21.00000	16	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			326.00000	364	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			38.00000	30	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			326.00000	364	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			38.00000	30	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			12.00000	9	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			774.00000	726	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			5.00000	3	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			967.00000	919	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			4.00000	2	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			1,016.00000	969	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			2.00000	1	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			1,114.00000	1,068	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			2.00000	1	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,163.00000	1,117	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			1.00000	1	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,263.00000	1,217	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,462.00000	1,416	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,462.00000	1,416	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,562.00000	1,516	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,662.00000	1,616	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,762.00000	1,716	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			1.00000	0	29.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,312.00000	1,267	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,412.00000	1,366	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,512.00000	1,466	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			0.00000	0	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,612.00000	1,566	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			19.00000	16	29.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			681.00000	632	29.77	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.56430		6.51640		24.73	1,312,860.00	200	1,670.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			374.00000	374	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			358.00000	309	24.39	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			355.00000	354	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			389.00000	340	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			338.00000	335	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			421.00000	371	25.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			321.00000	318	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			454.00000	404	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			291.00000	287	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			524.00000	472	26.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			321.00000	318	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			454.00000	404	25.43	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			305.00000	302	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			489.00000	438	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			277.00000	273	26.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			560.00000	508	26.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			264.00000	259	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			598.00000	545	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			240.00000	235	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			674.00000	621	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			240.00000	235	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			674.00000	621	27.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			252.00000	247	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			635.00000	583	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			264.00000	259	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			598.00000	545	26.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			215.00000	209	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			749.00000	695	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			230.00000	224	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			713.00000	660	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			252.00000	247	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			635.00000	583	27.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			277.00000	273	26.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			560.00000	508	26.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			305.00000	302	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.70	Put			489.00000	438	25.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			201.00000	195	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			785.00000	731	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			188.00000	182	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			822.00000	768	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			215.00000	209	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			749.00000	695	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			188.00000	182	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			822.00000	768	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			73.00000	67	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,357.00000	1,302	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			63.00000	56	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,446.00000	1,392	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			99.00000	92	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,183.00000	1,128	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			133.00000	126	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,017.00000	962	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			164.00000	157	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			898.00000	843	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			176.00000	169	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			860.00000	805	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			355.00000	354	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			389.00000	340	24.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			393.00000	394	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			327.00000	279	23.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			414.00000	415	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			297.00000	250	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			414.00000	415	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			297.00000	250	23.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			458.00000	463	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			242.00000	199	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			176.00000	169	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			860.00000	805	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			153.00000	146	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			937.00000	882	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			133.00000	126	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			1,017.00000	962	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			115.00000	108	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			1,099.00000	1,044	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			143.00000	136	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			976.00000	921	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			124.00000	117	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			1,057.00000	1,002	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			510.00000	520	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			194.00000	155	22.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.00	Call			645.00000	662	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			128.00000	97	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			575.00000	588	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			159.00000	124	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			510.00000	520	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			194.00000	155	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			458.00000	463	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			242.00000	199	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			609.00000	625	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			143.00000	110	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			542.00000	553	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			176.00000	139	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			484.00000	491	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			217.00000	176	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			435.00000	438	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			269.00000	224	23.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			542.00000	553	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			176.00000	139	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			107.00000	100	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,141.00000	1,086	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			92.00000	85	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,226.00000	1,171	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			153.00000	146	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			937.00000	882	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			86.00000	79	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,269.00000	1,214	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			86.00000	79	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,269.00000	1,214	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			73.00000	67	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,357.00000	1,302	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			63.00000	56	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,446.00000	1,392	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			54.00000	48	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,537.00000	1,483	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			46.00000	40	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,629.00000	1,576	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			39.00000	34	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,722.00000	1,669	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			33.00000	28	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,816.00000	1,764	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			39.00000	34	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,722.00000	1,669	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			107.00000	100	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			1,141.00000	1,086	27.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			393.00000	394	23.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Put		327.00000	279	23.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.62950	6.57810		24.91	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		506.00000	500	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		528.00000	470	24.91	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		488.00000	481	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		560.00000	502	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		471.00000	464	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		593.00000	534	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		471.00000	464	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		593.00000	534	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		439.00000	431	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		661.00000	602	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call		488.00000	481	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put		560.00000	502	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call		455.00000	447	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put		627.00000	568	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call		425.00000	416	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put		696.00000	637	26.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		410.00000	402	26.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		732.00000	672	26.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		397.00000	388	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		769.00000	709	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		372.00000	363	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		844.00000	783	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		384.00000	375	26.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		806.00000	746	26.96	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call		397.00000	388	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put		769.00000	709	26.71	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call		372.00000	363	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put		844.00000	783	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		340.00000	330	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		912.00000	850	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		355.00000	346	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		877.00000	816	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		355.00000	346	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		877.00000	816	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		543.00000	538	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		465.00000	408	24.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		325.00000	314	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		946.00000	885	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		296.00000	285	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		1,018.00000	955	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		564.00000	557	24.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		435.00000	378	24.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		524.00000	519	24.67	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 14/09/2009 Currency Future	6.55	Put			496.00000	440	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			340.00000	330	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			912.00000	850	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call			310.00000	299	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put			982.00000	920	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call			602.00000	599	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put			374.00000	320	23.34	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call			564.00000	557	24.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put			435.00000	378	24.03	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			439.00000	431	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			661.00000	602	25.93	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			296.00000	285	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			1,018.00000	955	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			269.00000	258	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,091.00000	1,028	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			410.00000	402	26.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			732.00000	672	26.45	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			325.00000	314	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			946.00000	885	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call			269.00000	258	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put			1,091.00000	1,028	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call			245.00000	233	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put			1,167.00000	1,104	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call			282.00000	271	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put			1,054.00000	992	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call			257.00000	245	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put			1,129.00000	1,066	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call			233.00000	221	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put			1,205.00000	1,142	27.22	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call			624.00000	622	23.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put			346.00000	293	23.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call			582.00000	578	23.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put			404.00000	348	23.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call			646.00000	647	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put			318.00000	267	22.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call			524.00000	519	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put			496.00000	440	24.67	0.00	0	0.00

**Total for Derivatives:**

**614,437,853.40**

**22,631**

**447,316.00**

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>614,437,853.40</b>	<b>22,631</b>	<b>447,316.00</b>
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