

Daily MTM Report

Daily summary for 15/12/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.39200			0.00	0	0.00
R153 On 31/08/2010 Bond			7.55000		7.76500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.46000		7.67000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.35500		7.56000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.42700		11.40300			0.00	0	0.00
R201 On 21/12/2014 Bond			7.50000		7.71000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.51500		7.72000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.52000		7.72500			0.00	0	0.00
R206 On 15/01/2014 Bond			7.53000		7.74000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.52000		7.73000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.51300		7.72600			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				6.96500	7.17000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.41860		10.40500		26.38	276,999,318.20	26,587	130,330.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			558.00000	556	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			553.00000	537	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			597.00000	596	25.91	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			492.00000	477	25.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			577.00000	575	26.14	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			522.00000	507	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			539.00000	537	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			584.00000	568	26.61	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			558.00000	556	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			553.00000	537	26.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			487.00000	485	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			682.00000	667	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			504.00000	502	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			649.00000	633	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			457.00000	454	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			752.00000	736	27.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			521.00000	519	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			616.00000	600	26.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			617.00000	616	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			462.00000	447	25.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			660.00000	659	25.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			405.00000	390	25.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			708.00000	707	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			353.00000	339	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			410.00000	408	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			855.00000	839	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			376.00000	373	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			921.00000	904	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			472.00000	469	27.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			717.00000	701	27.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			442.00000	440	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			787.00000	771	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			487.00000	485	27.31	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			682.00000	667	27.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.20	Call			638.00000	637	25.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			433.00000	418	25.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			708.00000	707	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			353.00000	339	24.62	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			638.00000	637	25.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			433.00000	418	25.34	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			597.00000	596	25.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			492.00000	477	25.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			328.00000	325	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,023.00000	1,006	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			247.00000	244	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,242.00000	1,225	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			236.00000	232	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,281.00000	1,264	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			203.00000	200	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,398.00000	1,381	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			359.00000	356	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			954.00000	938	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,510.00000	2,523	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			5.00000	4	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			893.00000	895	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			238.00000	226	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,227.00000	1,232	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			122.00000	114	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,072.00000	1,076	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			167.00000	157	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			928.00000	930	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			223.00000	211	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,148.00000	1,153	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			143.00000	134	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			998.00000	1,001	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			193.00000	183	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,308.00000	1,314	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			103.00000	95	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,699.00000	1,708	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			44.00000	40	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,654.00000	1,663	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			49.00000	44	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,837.00000	1,847	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			32.00000	28	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,837.00000	1,847	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			32.00000	28	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,883.00000	1,894	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			28.00000	25	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,025.00000	2,036	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.40	Put			20.00000	18	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,978.00000	1,989	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			23.00000	20	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,930.00000	1,941	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			25.00000	23	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,121.00000	2,132	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			16.00000	14	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,883.00000	1,894	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			28.00000	25	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,363.00000	2,375	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			8.00000	7	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,266.00000	2,278	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			11.00000	9	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,169.00000	2,181	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			14.00000	12	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,073.00000	2,084	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			18.00000	16	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,791.00000	1,800	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			36.00000	32	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,609.00000	1,618	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			54.00000	49	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,073.00000	2,084	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			18.00000	16	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,978.00000	1,989	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			23.00000	20	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,609.00000	1,618	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			54.00000	49	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,520.00000	1,529	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			65.00000	60	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,412.00000	2,425	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			7.00000	6	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,314.00000	2,327	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			9.00000	8	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,217.00000	2,229	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			12.00000	11	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,745.00000	1,754	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			40.00000	36	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,314.00000	2,327	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			9.00000	8	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,217.00000	2,229	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			12.00000	11	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,745.00000	1,754	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			40.00000	36	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,654.00000	1,663	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			49.00000	44	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,564.00000	1,573	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			59.00000	54	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,363.00000	2,375	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			8.00000	7	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,266.00000	2,278	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			11.00000	9	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,791.00000	1,800	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			36.00000	32	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,121.00000	2,132	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			16.00000	14	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,477.00000	1,485	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			72.00000	66	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,391.00000	1,398	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			86.00000	80	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,308.00000	1,314	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			103.00000	95	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,391.00000	1,398	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			86.00000	80	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,148.00000	1,153	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			143.00000	134	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			998.00000	1,001	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			193.00000	183	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			928.00000	930	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			223.00000	211	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,564.00000	1,573	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			59.00000	54	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,227.00000	1,232	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			122.00000	114	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			860.00000	861	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			255.00000	243	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			795.00000	796	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			290.00000	277	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			733.00000	733	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			328.00000	315	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			860.00000	861	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			255.00000	243	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			795.00000	796	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			290.00000	277	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			683.00000	682	24.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			378.00000	364	24.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,187.00000	1,192	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			132.00000	123	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,109.00000	1,114	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			154.00000	145	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,035.00000	1,038	24.41	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.55	Put			180.00000	169	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			963.00000	965	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			208.00000	196	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			827.00000	828	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			272.00000	259	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			764.00000	764	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			309.00000	295	24.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			660.00000	659	25.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			405.00000	390	25.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			504.00000	502	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			649.00000	633	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			472.00000	469	27.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			717.00000	701	27.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			343.00000	340	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			988.00000	972	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			313.00000	310	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,058.00000	1,041	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			428.00000	426	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			823.00000	807	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			393.00000	390	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			888.00000	871	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			428.00000	426	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			823.00000	807	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			299.00000	296	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,094.00000	1,077	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			272.00000	269	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,167.00000	1,150	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			272.00000	269	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,167.00000	1,150	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			224.00000	221	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,319.00000	1,302	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			184.00000	180	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,479.00000	1,462	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			166.00000	162	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,561.00000	1,544	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			149.00000	146	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,644.00000	1,628	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			134.00000	131	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,729.00000	1,713	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			343.00000	340	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			988.00000	972	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			313.00000	310	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,058.00000	1,041	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			285.00000	282	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,130.00000	1,113	28.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call			259.00000	256	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,204.00000	1,188	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			213.00000	210	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,358.00000	1,341	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			193.00000	190	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,438.00000	1,421	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			174.00000	171	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,519.00000	1,503	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			157.00000	154	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,602.00000	1,585	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			166.00000	162	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,561.00000	1,544	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			683.00000	682	24.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			378.00000	364	24.84	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			393.00000	390	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			888.00000	871	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			328.00000	325	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,023.00000	1,006	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			577.00000	575	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			522.00000	507	26.14	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			410.00000	408	28.29	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			855.00000	839	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.60280		10.59040		27.08	190,850.40	18	4,563.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			783.00000	802	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			793.00000	799	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			821.00000	841	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			731.00000	738	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			783.00000	802	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			793.00000	799	27.08	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			765.00000	784	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			825.00000	831	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			802.00000	821	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			762.00000	768	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			713.00000	732	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			923.00000	929	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			747.00000	766	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			857.00000	863	27.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			682.00000	700	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			991.00000	997	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			841.00000	860	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			700.00000	708	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			899.00000	919	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			609.00000	616	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			920.00000	940	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			580.00000	587	25.80	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 12/06/2009 Currency Future	11.05	Call			633.00000	651	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,092.00000	1,098	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			596.00000	613	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,156.00000	1,161	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			697.00000	716	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			957.00000	963	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			713.00000	732	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			923.00000	929	27.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			802.00000	821	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			762.00000	768	26.93	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			666.00000	685	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,026.00000	1,032	28.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			861.00000	881	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			670.00000	678	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			861.00000	881	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			670.00000	678	26.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			527.00000	544	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,287.00000	1,292	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			437.00000	453	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,496.00000	1,500	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			423.00000	439	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,533.00000	1,536	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			384.00000	399	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,644.00000	1,646	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			578.00000	596	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,188.00000	1,193	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			697.00000	716	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			957.00000	963	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,086.00000	1,106	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			445.00000	453	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,380.00000	1,399	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			290.00000	296	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,244.00000	1,263	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			353.00000	361	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,116.00000	1,136	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			426.00000	433	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,311.00000	1,330	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			320.00000	328	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,179.00000	1,199	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			389.00000	396	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,451.00000	1,470	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			261.00000	267	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,796.00000	1,814	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			155.00000	161	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,796.00000	1,814	25.59	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	8.95	Put			155.00000	161	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,919.00000	1,936	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			128.00000	133	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,960.00000	1,978	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			120.00000	125	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,003.00000	2,020	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			112.00000	117	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,088.00000	2,105	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			98.00000	102	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,045.00000	2,062	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			105.00000	109	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,219.00000	2,235	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			79.00000	83	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,045.00000	2,062	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			105.00000	109	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,877.00000	1,895	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			137.00000	142	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,398.00000	2,414	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			58.00000	61	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,308.00000	2,324	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			68.00000	71	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,131.00000	2,148	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			91.00000	95	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,716.00000	1,734	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			175.00000	181	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,638.00000	1,656	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			197.00000	204	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,353.00000	2,369	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			63.00000	66	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,263.00000	2,280	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			73.00000	77	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,175.00000	2,192	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			85.00000	89	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,836.00000	1,854	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			146.00000	151	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,755.00000	1,774	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			165.00000	171	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,677.00000	1,695	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			186.00000	192	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,582.00000	2,597	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			42.00000	44	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,490.00000	2,505	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			49.00000	52	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,131.00000	2,148	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			91.00000	95	25.59	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	8.45	Call			2,219.00000	2,235	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			79.00000	83	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,444.00000	2,459	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			54.00000	57	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,263.00000	2,280	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			73.00000	77	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,836.00000	1,854	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			146.00000	151	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,088.00000	2,105	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			98.00000	102	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,003.00000	2,020	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			112.00000	117	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,919.00000	1,936	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			128.00000	133	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,677.00000	1,695	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			186.00000	192	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,599.00000	1,618	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			209.00000	215	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,524.00000	1,543	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			234.00000	240	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,599.00000	1,618	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			209.00000	215	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,244.00000	1,263	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			353.00000	361	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,311.00000	1,330	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			320.00000	328	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,056.00000	1,076	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			465.00000	473	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			998.00000	1,017	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			507.00000	515	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			941.00000	961	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			551.00000	559	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,524.00000	1,543	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			234.00000	240	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,179.00000	1,199	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			389.00000	396	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			998.00000	1,017	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			507.00000	515	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,451.00000	1,470	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			261.00000	267	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,116.00000	1,136	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			426.00000	433	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,345.00000	1,365	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			305.00000	312	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,277.00000	1,297	25.59	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	9.65	Put			337.00000	344	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,211.00000	1,231	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			371.00000	378	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,147.00000	1,167	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			407.00000	414	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,026.00000	1,046	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			486.00000	493	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			969.00000	989	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			529.00000	536	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			880.00000	900	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			639.00000	647	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			730.00000	749	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			890.00000	896	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			596.00000	613	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,156.00000	1,161	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			561.00000	578	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,220.00000	1,225	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			899.00000	919	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			609.00000	616	26.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			652.00000	670	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,061.00000	1,067	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			614.00000	632	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,124.00000	1,129	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			682.00000	700	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			991.00000	997	28.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			614.00000	632	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,124.00000	1,129	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			544.00000	561	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,254.00000	1,258	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			511.00000	528	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,321.00000	1,325	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			480.00000	497	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,390.00000	1,394	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			451.00000	467	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,461.00000	1,464	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			496.00000	512	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,355.00000	1,359	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			466.00000	482	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,425.00000	1,429	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			410.00000	425	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,569.00000	1,572	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			360.00000	374	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,719.00000	1,721	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			336.00000	351	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,796.00000	1,798	28.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.15	Call			315.00000	328	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,874.00000	1,876	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			294.00000	307	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,954.00000	1,955	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			397.00000	412	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,606.00000	1,609	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			372.00000	386	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,681.00000	1,684	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			348.00000	362	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,757.00000	1,759	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			325.00000	339	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,835.00000	1,837	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			466.00000	482	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,425.00000	1,429	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			336.00000	351	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,796.00000	1,798	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			969.00000	989	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			529.00000	536	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			880.00000	900	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			639.00000	647	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			765.00000	784	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			825.00000	831	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,026.00000	1,046	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			486.00000	493	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			941.00000	961	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			551.00000	559	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			544.00000	561	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,254.00000	1,258	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			511.00000	528	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,321.00000	1,325	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			633.00000	651	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,092.00000	1,098	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			527.00000	544	28.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,287.00000	1,292	28.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.76760		10.76160		0.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.90710		10.90530		26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,159.00000	1,172	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,154.00000	1,165	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,193.00000	1,206	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,088.00000	1,099	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,124.00000	1,137	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,219.00000	1,230	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,074.00000	1,087	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,319.00000	1,330	27.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,090.00000	1,104	27.40	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,285.00000	1,296	27.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,027.00000	1,040	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,421.00000	1,433	27.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,058.00000	1,071	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,353.00000	1,364	27.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			778.00000	791	29.93	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,172.00000	2,184	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,578.00000	1,587	24.31	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			572.00000	580	24.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			941.00000	955	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,636.00000	1,648	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,285.00000	1,298	26.05	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			929.00000	941	26.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			968.00000	982	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,563.00000	1,575	28.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			653.00000	666	31.37	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,748.00000	2,759	31.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,527.00000	1,538	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			622.00000	630	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,345.00000	1,358	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			839.00000	851	25.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			842.00000	856	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,937.00000	1,949	29.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			758.00000	771	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,252.00000	2,264	30.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			686.00000	699	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,580.00000	2,592	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			623.00000	636	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,918.00000	2,929	31.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,387.00000	1,400	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			782.00000	793	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,228.00000	1,242	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,023.00000	1,034	26.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			865.00000	879	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,860.00000	1,872	29.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			703.00000	716	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,498.00000	2,509	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			638.00000	651	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,833.00000	2,844	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,571.00000	2,573	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			165.00000	166	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,089.00000	2,093	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			284.00000	286	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,685.00000	1,693	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			480.00000	486	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.10	Call			820.00000	834	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,015.00000	2,026	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			609.00000	622	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,004.00000	3,015	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,654.00000	2,656	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			149.00000	149	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,166.00000	2,170	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			261.00000	263	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,748.00000	1,755	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			443.00000	448	23.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,432.00000	1,444	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			726.00000	737	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,193.00000	1,206	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,088.00000	1,099	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			997.00000	1,011	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,492.00000	1,503	28.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			720.00000	734	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,415.00000	2,427	30.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,324.00000	2,327	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			219.00000	220	23.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,879.00000	1,885	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			374.00000	378	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,266.00000	1,279	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			960.00000	972	26.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			889.00000	903	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,784.00000	1,796	28.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			548.00000	560	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,242.00000	3,253	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,245.00000	2,248	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			239.00000	241	23.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,813.00000	1,819	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			407.00000	412	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,478.00000	1,490	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			673.00000	683	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			739.00000	752	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,333.00000	2,345	30.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			638.00000	651	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,833.00000	2,844	31.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			528.00000	540	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,323.00000	3,333	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,405.00000	2,408	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			200.00000	201	23.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,948.00000	1,953	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			342.00000	345	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,304.00000	1,317	25.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.50	Put		899.00000	910	25.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		915.00000	928	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		1,709.00000	1,721	28.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		778.00000	791	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,172.00000	2,184	29.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		669.00000	682	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		2,664.00000	2,675	31.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		568.00000	580	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		3,162.00000	3,173	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		2,487.00000	2,490	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		182.00000	183	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2,018.00000	2,022	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		312.00000	315	23.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		1,630.00000	1,639	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		525.00000	532	24.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		798.00000	812	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,093.00000	2,105	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		686.00000	699	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,580.00000	2,592	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		588.00000	601	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		3,083.00000	3,094	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		2,365.00000	2,367	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		209.00000	210	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		1,913.00000	1,919	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		358.00000	362	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		1,552.00000	1,562	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		597.00000	605	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		902.00000	916	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		1,747.00000	1,759	28.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		768.00000	781	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,212.00000	2,224	30.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		661.00000	674	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		2,706.00000	2,717	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		558.00000	570	31.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,202.00000	3,213	31.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.87500	15.58260		25.58	11,922,125.00	751	10,830.00
£ / R On 16/03/2009 Currency Future	15.60	Call		803.00000	916	24.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		820.00000	641	24.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		903.00000	1,046	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		671.00000	521	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		883.00000	1,017	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		701.00000	542	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		903.00000	1,046	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		671.00000	521	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.50	Call			842.00000	961	24.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			759.00000	586	24.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			924.00000	1,076	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			641.00000	501	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			822.00000	938	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			789.00000	613	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			649.00000	742	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,116.00000	917	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			766.00000	875	24.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			884.00000	700	24.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			803.00000	916	24.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			820.00000	641	24.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			732.00000	836	25.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			949.00000	761	25.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			592.00000	692	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,210.00000	1,017	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			611.00000	708	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,178.00000	983	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			699.00000	796	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,016.00000	821	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			649.00000	742	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,116.00000	917	26.01	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			557.00000	661	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,274.00000	1,086	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			523.00000	623	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,341.00000	1,148	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			523.00000	623	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,341.00000	1,148	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			683.00000	778	25.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,051.00000	853	25.72	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			491.00000	586	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,409.00000	1,211	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			391.00000	469	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,658.00000	1,444	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			418.00000	501	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,585.00000	1,376	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			308.00000	372	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,925.00000	1,697	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			249.00000	302	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,166.00000	1,927	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			165.00000	203	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,633.00000	2,378	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			103.00000	127	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,170.00000	2,902	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			91.00000	113	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.80	Put			3,308.00000	3,038	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			116.00000	143	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,034.00000	2,768	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			178.00000	218	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,546.00000	2,293	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			121.00000	149	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,988.00000	2,724	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			365.00000	440	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,733.00000	1,515	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			629.00000	725	26.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,147.00000	950	26.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			461.00000	550	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,478.00000	1,275	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			668.00000	760	25.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,086.00000	885	25.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			883.00000	1,017	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			701.00000	542	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			968.00000	1,137	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			585.00000	462	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			862.00000	989	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			730.00000	564	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			996.00000	1,168	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			563.00000	443	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,053.00000	1,231	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			521.00000	406	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,083.00000	1,264	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			500.00000	389	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,338.00000	1,543	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			356.00000	268	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,271.00000	1,470	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			389.00000	295	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,207.00000	1,400	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			424.00000	325	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,144.00000	1,331	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			461.00000	356	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,024.00000	1,199	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			542.00000	424	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,207.00000	1,400	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			424.00000	325	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,144.00000	1,331	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			461.00000	356	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			924.00000	1,076	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			641.00000	501	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,305.00000	1,506	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			372.00000	281	24.29	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.75	Call			1,239.00000	1,435	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			406.00000	310	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,175.00000	1,365	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			442.00000	340	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,113.00000	1,297	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			481.00000	372	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			946.00000	1,106	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			613.00000	481	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			732.00000	836	25.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			949.00000	761	25.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			699.00000	796	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,016.00000	821	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,053.00000	1,231	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			521.00000	406	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			996.00000	1,168	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			563.00000	443	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			822.00000	938	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			789.00000	613	24.45	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			784.00000	895	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			852.00000	670	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			749.00000	855	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			916.00000	730	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			715.00000	816	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			983.00000	791	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			784.00000	895	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			852.00000	670	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			592.00000	692	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,210.00000	1,017	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			557.00000	661	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,274.00000	1,086	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			432.00000	517	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,549.00000	1,342	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			668.00000	760	25.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,086.00000	885	25.86	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			629.00000	725	26.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,147.00000	950	26.16	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			461.00000	550	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,478.00000	1,275	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			404.00000	485	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,621.00000	1,410	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			575.00000	676	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,242.00000	1,051	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			540.00000	642	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,307.00000	1,117	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			507.00000	604	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.45	Put			1,374.00000	1,179	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			476.00000	568	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,443.00000	1,243	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			446.00000	533	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,513.00000	1,308	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			699.00000	796	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,016.00000	821	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			341.00000	412	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,809.00000	1,587	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			319.00000	385	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,886.00000	1,660	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			297.00000	360	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,965.00000	1,735	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			277.00000	336	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,044.00000	1,811	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			153.00000	188	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,720.00000	2,463	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			142.00000	174	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,809.00000	2,549	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			131.00000	161	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,898.00000	2,636	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			112.00000	138	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,079.00000	2,813	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			103.00000	127	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,170.00000	2,902	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			95.00000	118	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,262.00000	2,993	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			87.00000	108	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,355.00000	3,083	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			240.00000	292	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,207.00000	1,967	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			223.00000	272	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,290.00000	2,047	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			207.00000	253	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,375.00000	2,128	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			192.00000	235	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,460.00000	2,210	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			223.00000	272	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,290.00000	2,047	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			192.00000	235	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,460.00000	2,210	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			153.00000	188	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,720.00000	2,463	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			131.00000	161	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,898.00000	2,636	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.10	Call			159.00000	195	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,676.00000	2,420	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			147.00000	181	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,765.00000	2,506	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			136.00000	168	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,853.00000	2,593	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			126.00000	155	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,943.00000	2,680	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			107.00000	133	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,125.00000	2,858	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			99.00000	122	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,216.00000	2,947	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			84.00000	104	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,401.00000	3,129	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			121.00000	149	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,988.00000	2,724	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			87.00000	108	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,355.00000	3,083	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			80.00000	100	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,448.00000	3,175	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			74.00000	92	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,541.00000	3,267	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			68.00000	85	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,635.00000	3,360	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			62.00000	78	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,730.00000	3,453	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			112.00000	138	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,079.00000	2,813	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			80.00000	100	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,448.00000	3,175	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			74.00000	92	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,541.00000	3,267	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			231.00000	282	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,249.00000	2,007	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			215.00000	262	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,332.00000	2,087	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			200.00000	244	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,417.00000	2,169	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			185.00000	227	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,503.00000	2,252	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			172.00000	210	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,589.00000	2,335	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			330.00000	398	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,847.00000	1,623	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			287.00000	348	26.77	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.30	Put			2,004.00000	1,773	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			267.00000	324	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,085.00000	1,849	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			404.00000	485	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,621.00000	1,410	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			378.00000	454	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,695.00000	1,479	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			353.00000	426	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,771.00000	1,551	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			330.00000	398	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,847.00000	1,623	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			231.00000	282	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,249.00000	2,007	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			540.00000	642	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,307.00000	1,117	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			391.00000	469	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,658.00000	1,444	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			378.00000	454	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,695.00000	1,479	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			749.00000	855	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			916.00000	730	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			715.00000	816	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			983.00000	791	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			476.00000	568	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,443.00000	1,243	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,024.00000	1,199	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			542.00000	424	24.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			715.00000	816	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			983.00000	791	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			611.00000	708	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,178.00000	983	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			16.15820		15.85870		25.65	0.00	0	75.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,150.00000	1,273	24.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,141.00000	964	24.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,229.00000	1,371	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,020.00000	863	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,208.00000	1,345	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,050.00000	886	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,249.00000	1,399	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			990.00000	840	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,188.00000	1,318	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,080.00000	910	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,249.00000	1,399	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			990.00000	840	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			970.00000	1,083	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 12/06/2009 Currency Future	16.35	Put			1,462.00000	1,275	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,095.00000	1,215	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,236.00000	1,057	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,131.00000	1,253	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,172.00000	995	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,060.00000	1,175	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,302.00000	1,117	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			912.00000	1,032	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,553.00000	1,374	26.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,560.00000	1,753	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			701.00000	594	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,027.00000	1,137	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,368.00000	1,179	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			951.00000	1,066	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,492.00000	1,308	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			875.00000	1,000	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,616.00000	1,442	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			839.00000	960	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,680.00000	1,502	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			821.00000	941	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,712.00000	1,533	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			931.00000	1,049	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,523.00000	1,341	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,011.00000	1,119	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,402.00000	1,210	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			804.00000	922	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,745.00000	1,563	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			690.00000	796	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,981.00000	1,787	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			721.00000	830	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,912.00000	1,722	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			590.00000	684	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,231.00000	2,026	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			514.00000	598	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,456.00000	2,240	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			387.00000	454	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,928.00000	2,696	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			288.00000	340	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,429.00000	3,182	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			267.00000	316	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,558.00000	3,308	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			318.00000	375	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,259.00000	3,017	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			396.00000	465	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,888.00000	2,657	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.25	Call			416.00000	487	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,807.00000	2,579	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			326.00000	384	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,217.00000	2,976	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			660.00000	762	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,052.00000	1,854	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			991.00000	1,101	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,432.00000	1,242	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,309.00000	1,482	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			900.00000	774	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,169.00000	1,292	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,110.00000	934	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,362.00000	1,540	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			853.00000	731	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,417.00000	1,599	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			808.00000	691	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,445.00000	1,629	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			786.00000	671	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,681.00000	1,882	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			622.00000	524	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,620.00000	1,817	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			661.00000	559	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,501.00000	1,690	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			743.00000	632	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,389.00000	1,569	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			830.00000	711	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,335.00000	1,511	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			877.00000	753	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,289.00000	1,454	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			930.00000	796	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,681.00000	1,882	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			622.00000	524	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,620.00000	1,817	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			661.00000	559	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,389.00000	1,569	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			830.00000	711	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,335.00000	1,511	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			877.00000	753	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,530.00000	1,721	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			722.00000	613	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,473.00000	1,659	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			764.00000	651	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,270.00000	1,426	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			961.00000	818	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,169.00000	1,292	24.76	0.00	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	15.80	Put			1,110.00000	934	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,131.00000	1,253	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,172.00000	995	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,650.00000	1,849	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			641.00000	541	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,590.00000	1,785	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			681.00000	576	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,530.00000	1,721	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			722.00000	613	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,473.00000	1,659	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			764.00000	651	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,270.00000	1,426	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			961.00000	818	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,229.00000	1,371	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,020.00000	863	24.76	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,027.00000	1,137	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,368.00000	1,179	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,131.00000	1,253	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,172.00000	995	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,060.00000	1,175	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,302.00000	1,117	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,113.00000	1,234	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,204.00000	1,026	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,077.00000	1,195	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,269.00000	1,087	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			951.00000	1,066	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,492.00000	1,308	26.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,095.00000	1,215	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,236.00000	1,057	25.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			991.00000	1,101	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,432.00000	1,242	25.84	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			875.00000	1,000	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,616.00000	1,442	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			804.00000	922	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,745.00000	1,563	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			839.00000	960	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,680.00000	1,502	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			770.00000	884	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,811.00000	1,626	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			737.00000	848	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,878.00000	1,690	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			770.00000	884	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,811.00000	1,626	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			706.00000	813	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,947.00000	1,755	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.55	Call			893.00000	1,016	26.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,585.00000	1,408	26.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			856.00000	980	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,648.00000	1,472	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			786.00000	903	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,778.00000	1,595	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			753.00000	866	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,845.00000	1,658	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,044.00000	1,156	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,335.00000	1,148	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			970.00000	1,083	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,462.00000	1,275	25.94	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			786.00000	903	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,778.00000	1,595	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			631.00000	730	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,123.00000	1,922	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			604.00000	699	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,195.00000	1,991	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			577.00000	669	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,268.00000	2,061	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			551.00000	640	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,342.00000	2,132	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			378.00000	443	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,969.00000	2,735	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			360.00000	423	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,051.00000	2,815	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			343.00000	403	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,134.00000	2,895	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			310.00000	366	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,302.00000	3,058	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			295.00000	349	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,386.00000	3,141	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			281.00000	332	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,472.00000	3,224	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			502.00000	585	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,494.00000	2,277	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			480.00000	559	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,571.00000	2,351	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			457.00000	534	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,649.00000	2,426	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			436.00000	510	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,728.00000	2,502	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			480.00000	559	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,571.00000	2,351	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			436.00000	510	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.15	Put			2,728.00000	2,502	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			378.00000	443	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,969.00000	2,735	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			343.00000	403	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,134.00000	2,895	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			369.00000	433	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,010.00000	2,775	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			351.00000	413	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,092.00000	2,855	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			334.00000	394	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,175.00000	2,935	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			303.00000	357	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,344.00000	3,099	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			274.00000	324	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,515.00000	3,266	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			260.00000	308	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,601.00000	3,350	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			310.00000	366	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,302.00000	3,058	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			281.00000	332	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,472.00000	3,224	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			254.00000	301	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,645.00000	3,393	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			241.00000	286	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,732.00000	3,478	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			229.00000	272	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,820.00000	3,564	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			217.00000	259	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,909.00000	3,651	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			303.00000	357	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,344.00000	3,099	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			247.00000	293	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,688.00000	3,435	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			235.00000	279	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,776.00000	3,521	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			617.00000	714	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,159.00000	1,956	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			564.00000	654	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,305.00000	2,096	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			539.00000	626	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,380.00000	2,168	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			491.00000	572	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,532.00000	2,314	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			468.00000	547	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,610.00000	2,388	26.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.10	Call			447.00000	522	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,688.00000	2,464	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			426.00000	498	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,767.00000	2,540	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			706.00000	813	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,947.00000	1,755	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			675.00000	779	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,016.00000	1,821	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			646.00000	746	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,087.00000	1,888	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			617.00000	714	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,159.00000	1,956	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			491.00000	572	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,532.00000	2,314	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			856.00000	980	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,648.00000	1,472	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			690.00000	796	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,981.00000	1,787	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			721.00000	830	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,912.00000	1,722	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			631.00000	730	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,123.00000	1,922	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			577.00000	669	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,268.00000	2,061	26.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,044.00000	1,156	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,335.00000	1,148	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			931.00000	1,049	26.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,523.00000	1,341	26.14	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			16.41450		16.12120		0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.13880		13.90170		21.95	565,552.00	40	6,629.00
€ / R On 16/03/2009 Currency Future	13.90	Call			638.00000	725	21.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			636.00000	486	21.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			767.00000	880	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			465.00000	341	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			816.00000	937	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			414.00000	298	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			868.00000	998	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			366.00000	259	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			895.00000	1,030	20.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			343.00000	241	20.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			841.00000	967	20.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			390.00000	278	20.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			951.00000	1,097	19.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			299.00000	208	19.83	0.00	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	13.30	Call			923.00000	1,062	19.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			321.00000	223	19.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			767.00000	880	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			465.00000	341	20.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,077.00000	1,245	19.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			225.00000	156	19.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,042.00000	1,207	19.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			240.00000	168	19.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			744.00000	852	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			492.00000	363	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			791.00000	908	20.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			439.00000	319	20.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			981.00000	1,133	19.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			279.00000	194	19.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,184.00000	1,362	19.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			182.00000	123	19.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,148.00000	1,322	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			196.00000	134	19.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			678.00000	774	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			576.00000	435	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			554.00000	618	22.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			802.00000	629	22.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			448.00000	492	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,096.00000	903	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			376.00000	409	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,374.00000	1,170	25.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			471.00000	520	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,020.00000	832	23.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			586.00000	658	21.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			734.00000	569	21.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			602.00000	680	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			701.00000	541	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			484.00000	535	23.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			982.00000	796	23.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,764.00000	1,989	21.06	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			62.00000	50	21.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,337.00000	1,526	19.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			135.00000	88	19.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,221.00000	1,402	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			170.00000	113	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,499.00000	1,699	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			97.00000	60	19.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,859.00000	2,086	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			57.00000	47	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,859.00000	2,086	21.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.10	Put			57.00000	47	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,907.00000	2,135	21.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			55.00000	46	21.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,811.00000	2,038	21.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			60.00000	49	21.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,626.00000	1,844	20.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			74.00000	55	20.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,669.00000	1,892	20.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			68.00000	53	20.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,541.00000	1,747	19.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			89.00000	59	19.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,051.00000	2,281	22.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			49.00000	42	22.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,717.00000	1,941	20.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			65.00000	52	20.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,955.00000	2,184	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			53.00000	45	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,438.00000	2,671	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			36.00000	32	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,341.00000	2,574	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			39.00000	35	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,244.00000	2,477	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			42.00000	38	24.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,147.00000	2,379	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			45.00000	40	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,669.00000	1,892	20.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			68.00000	53	20.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,389.00000	2,623	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			38.00000	34	24.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,292.00000	2,525	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			40.00000	37	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,195.00000	2,428	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			44.00000	39	23.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,099.00000	2,330	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			47.00000	41	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,003.00000	2,232	22.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			51.00000	44	22.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,907.00000	2,135	21.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			55.00000	46	21.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,147.00000	2,379	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			45.00000	40	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,583.00000	1,796	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			81.00000	57	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,811.00000	2,038	21.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			60.00000	49	21.36	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	12.55	Call			1,457.00000	1,655	19.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			106.00000	67	19.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,376.00000	1,569	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			125.00000	80	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,457.00000	1,655	19.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			106.00000	67	19.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,376.00000	1,569	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			125.00000	80	19.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,298.00000	1,485	19.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			146.00000	96	19.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,417.00000	1,612	19.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			115.00000	73	19.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,292.00000	2,525	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			40.00000	37	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,099.00000	2,330	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			47.00000	41	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,626.00000	1,844	20.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			74.00000	55	20.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,417.00000	1,612	19.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			115.00000	73	19.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,259.00000	1,443	19.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			157.00000	104	19.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			658.00000	749	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			606.00000	460	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			570.00000	637	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			768.00000	598	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,112.00000	1,283	19.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			210.00000	144	19.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,259.00000	1,443	19.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			157.00000	104	19.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			721.00000	825	20.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			519.00000	386	20.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			510.00000	567	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			909.00000	728	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			791.00000	908	20.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			439.00000	319	20.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			554.00000	618	22.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			802.00000	629	22.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,487.00000	2,720	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			35.00000	31	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			358.00000	388	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,456.00000	1,249	25.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			272.00000	292	27.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			1,971.00000	1,753	27.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			209.00000	222	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.20	Put			2,507.00000	2,283	29.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			162.00000	171	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,060.00000	2,832	31.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,221.00000	1,402	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			170.00000	113	19.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			425.00000	466	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,174.00000	977	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			319.00000	343	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,667.00000	1,454	26.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			243.00000	260	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,191.00000	1,971	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			188.00000	199	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,736.00000	2,510	30.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			260.00000	280	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,058.00000	1,841	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			184.00000	195	30.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,782.00000	2,556	30.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			126.00000	140	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,524.00000	3,301	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			72.00000	79	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,270.00000	4,040	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,584.00000	2,818	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			32.00000	29	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			699.00000	799	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			548.00000	410	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			305.00000	327	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,753.00000	1,538	26.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			213.00000	227	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,461.00000	2,238	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			153.00000	161	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,201.00000	2,972	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			92.00000	102	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			3,940.00000	3,713	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,976.00000	3,210	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			24.00000	21	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			367.00000	398	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,415.00000	1,209	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			254.00000	273	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,102.00000	1,884	28.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			180.00000	191	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,828.00000	2,602	31.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			121.00000	135	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,570.00000	3,346	33.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,318.00000	3,551	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			16.00000	12	27.80	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 16/03/2009 Currency Future	11.40	Call			2,535.00000	2,769	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			33.00000	30	25.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			436.00000	479	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,135.00000	940	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			298.00000	320	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,797.00000	1,581	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			150.00000	157	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,248.00000	3,019	32.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,759.00000	3,993	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			7.00000	5	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			4,006.00000	4,241	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			4.00000	3	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,221.00000	3,453	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			20.00000	14	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			415.00000	454	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,213.00000	1,015	24.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			286.00000	305	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,884.00000	1,667	27.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			200.00000	212	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,599.00000	2,373	30.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			4,105.00000	4,341	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			3.00000	2	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,318.00000	3,551	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			16.00000	12	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			436.00000	479	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,135.00000	940	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			4,055.00000	4,291	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			4.00000	2	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,270.00000	3,502	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			18.00000	13	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			658.00000	749	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			606.00000	460	21.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			292.00000	312	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,840.00000	1,624	27.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			204.00000	217	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,553.00000	2,328	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,204.00000	4,440	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			2.00000	2	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,415.00000	3,648	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			14.00000	10	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,633.00000	2,867	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			31.00000	28	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			459.00000	506	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,058.00000	867	23.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			312.00000	335	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.30	Put			1,710.00000	1,496	26.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			218.00000	232	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,416.00000	2,193	29.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,808.00000	4,043	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			6.00000	4	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			3,025.00000	3,259	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			23.00000	20	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			570.00000	637	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			768.00000	598	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,709.00000	3,944	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			8.00000	5	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,926.00000	3,161	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			25.00000	22	27.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			539.00000	600	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			837.00000	662	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			248.00000	267	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,147.00000	1,928	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			176.00000	186	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			2,874.00000	2,648	31.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,611.00000	3,845	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			9.00000	6	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,828.00000	3,063	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			27.00000	24	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			510.00000	567	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			909.00000	728	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			341.00000	369	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,540.00000	1,330	25.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			238.00000	254	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,236.00000	2,015	28.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			169.00000	179	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			2,967.00000	2,740	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,907.00000	4,142	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			5.00000	3	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			3,123.00000	3,356	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			21.00000	17	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,583.00000	1,796	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			81.00000	57	19.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			395.00000	430	24.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,293.00000	1,092	24.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			192.00000	203	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,690.00000	2,465	30.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,562.00000	3,796	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			10.00000	7	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,779.00000	3,013	26.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			28.00000	25	26.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.35	Call			497.00000	551	22.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			945.00000	762	22.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			334.00000	360	26.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,582.00000	1,371	26.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			232.00000	248	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,281.00000	2,060	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			165.00000	175	31.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,014.00000	2,786	31.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,464.00000	3,698	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			12.00000	9	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,682.00000	2,915	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			30.00000	27	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			222.00000	237	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,371.00000	2,148	29.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			159.00000	167	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,107.00000	2,879	31.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,513.00000	3,747	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			11.00000	8	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,730.00000	2,964	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			29.00000	26	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			326.00000	351	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,624.00000	1,413	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			227.00000	243	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,326.00000	2,104	29.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,808.00000	4,043	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			6.00000	4	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,857.00000	4,093	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			6.00000	4	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			3,074.00000	3,307	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			22.00000	19	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			385.00000	419	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,333.00000	1,130	24.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			266.00000	286	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,014.00000	1,797	28.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,660.00000	3,895	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			8.00000	6	27.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,877.00000	3,112	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			26.00000	23	27.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			524.00000	583	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			873.00000	694	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			350.00000	378	25.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,498.00000	1,290	25.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			243.00000	260	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,191.00000	1,971	28.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			172.00000	182	31.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.65	Put			2,921.00000	2,694	31.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			0.00000	151	32.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			0.00000	3,112	32.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.36800		14.12860		23.28	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	14.15	Call			930.00000	1,011	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			951.00000	793	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,044.00000	1,153	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			765.00000	635	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,105.00000	1,240	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			676.00000	572	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,160.00000	1,300	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			632.00000	532	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,189.00000	1,330	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			610.00000	512	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,132.00000	1,269	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			654.00000	551	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,247.00000	1,393	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			568.00000	475	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,189.00000	1,330	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			610.00000	512	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,218.00000	1,361	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			589.00000	493	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,338.00000	1,491	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			509.00000	423	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,338.00000	1,491	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			509.00000	423	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,307.00000	1,458	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			529.00000	440	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,006.00000	1,098	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			827.00000	680	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,277.00000	1,425	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			548.00000	457	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,063.00000	1,181	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			735.00000	613	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,277.00000	1,425	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			548.00000	457	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,433.00000	1,592	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			454.00000	374	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,369.00000	1,524	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			491.00000	406	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,160.00000	1,300	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			632.00000	532	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			948.00000	1,030	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			920.00000	762	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			813.00000	883	23.53	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	14.50	Put			1,185.00000	1,015	23.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			663.00000	749	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,434.00000	1,281	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			565.00000	640	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,636.00000	1,472	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			735.00000	818	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,306.00000	1,150	24.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			877.00000	956	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,048.00000	888	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			912.00000	992	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			983.00000	824	22.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			754.00000	833	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,275.00000	1,115	23.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,600.00000	1,770	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			372.00000	302	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,466.00000	1,627	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			437.00000	359	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,706.00000	1,882	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			327.00000	264	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,045.00000	2,237	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			216.00000	169	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,005.00000	2,196	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			227.00000	178	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,084.00000	2,279	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			206.00000	161	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,005.00000	2,196	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			227.00000	178	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,852.00000	2,036	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			274.00000	218	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,890.00000	2,076	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			262.00000	208	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,778.00000	1,958	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			300.00000	240	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,246.00000	2,447	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			168.00000	129	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,928.00000	2,116	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			250.00000	198	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,124.00000	2,320	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			196.00000	152	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,205.00000	2,405	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			177.00000	137	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,165.00000	2,362	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			186.00000	144	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,543.00000	2,754	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			114.00000	86	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.80	Call			2,456.00000	2,665	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			128.00000	97	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,371.00000	2,577	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			143.00000	109	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,288.00000	2,490	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			159.00000	122	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,967.00000	2,156	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			238.00000	188	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,499.00000	2,709	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			121.00000	91	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,414.00000	2,621	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			135.00000	103	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,329.00000	2,533	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			151.00000	115	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,852.00000	2,036	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			274.00000	218	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,205.00000	2,405	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			177.00000	137	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,815.00000	1,997	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			287.00000	229	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,742.00000	1,920	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			313.00000	252	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,246.00000	2,447	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			168.00000	129	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,165.00000	2,362	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			186.00000	144	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,635.00000	1,807	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			356.00000	289	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,586.00000	2,799	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			108.00000	81	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,414.00000	2,621	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			135.00000	103	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,778.00000	1,958	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			300.00000	240	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,566.00000	1,734	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			387.00000	316	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,499.00000	1,662	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			420.00000	344	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,635.00000	1,807	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			356.00000	289	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,815.00000	1,997	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			287.00000	229	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,670.00000	1,844	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			342.00000	276	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,045.00000	2,237	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.30	Put			216.00000	169	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,967.00000	2,156	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			238.00000	188	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,670.00000	1,844	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			342.00000	276	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,600.00000	1,770	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			372.00000	302	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,532.00000	1,698	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			403.00000	330	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,499.00000	1,662	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			420.00000	344	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,084.00000	1,210	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			705.00000	592	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,401.00000	1,558	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			472.00000	390	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,025.00000	1,125	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			796.00000	657	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			894.00000	974	22.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,016.00000	856	22.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			861.00000	937	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,082.00000	919	23.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			829.00000	901	23.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,150.00000	983	23.41	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			793.00000	866	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,215.00000	1,048	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			716.00000	802	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,338.00000	1,184	24.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			680.00000	768	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,402.00000	1,250	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			646.00000	730	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,467.00000	1,312	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			612.00000	693	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,534.00000	1,375	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			987.00000	1,071	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			858.00000	703	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			844.00000	919	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,116.00000	951	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			773.00000	850	23.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,245.00000	1,082	23.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			877.00000	956	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,048.00000	888	23.04	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			844.00000	919	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,116.00000	951	23.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			773.00000	850	23.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,245.00000	1,082	23.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.80	Call			698.00000	788	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,370.00000	1,220	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			629.00000	711	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,500.00000	1,343	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			596.00000	675	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,568.00000	1,407	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			535.00000	607	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,706.00000	1,539	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			506.00000	575	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,778.00000	1,607	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			479.00000	545	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,851.00000	1,677	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			453.00000	516	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			1,924.00000	1,748	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			698.00000	788	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,370.00000	1,220	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			663.00000	749	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,434.00000	1,281	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			535.00000	607	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,706.00000	1,539	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			948.00000	1,030	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			920.00000	762	22.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,063.00000	1,181	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			735.00000	613	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			967.00000	1,050	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			889.00000	732	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,466.00000	1,627	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			437.00000	359	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,025.00000	1,125	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			796.00000	657	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			967.00000	1,050	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			889.00000	732	22.24	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			930.00000	1,011	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			951.00000	793	22.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,132.00000	1,269	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			654.00000	551	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,433.00000	1,592	22.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			454.00000	374	22.09	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.57390		14.34060		0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			302.42600		298.69200		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			310.40700		306.56800		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			316.89400		313.08400		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
CRD1 On 05/02/2009 Index Future			124.77300		123.83100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.14900		127.18100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.19900		130.20600		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			303.45900		299.89650		0.00	0.00	0	505.00
GOVI On 07/05/2009 jGovi			311.67000		308.01000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			319.08700		315.33500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			339.13400		339.13400		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			349.02800		349.02800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.24400		9.34200		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.37200		8.52900		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.65500		7.88600		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.58700		8.73900		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.27200		8.47400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.35200		8.55000		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.24500		8.44600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.42500		11.39200		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.49300		10.47300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.78300		8.89600		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.58700		7.75600		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.42200		7.58300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			8.11800		8.25700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.75200		7.92600		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.61800		7.81200		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			8.00500		8.18700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.85300		8.04300		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.80400		7.99300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.90200		8.11300		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JN10 On 07/05/2009 jNote			7.79500		8.01400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.74400		7.96800		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.69500		11.69800		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.59400		11.58900		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.49700		11.47200		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.53800		11.51300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.34400		11.31100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.08300		11.04900		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.09100		11.07100		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			294.67600		290.24100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			302.65000		298.09300		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			309.85200		305.18200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.18000		7.40500		3.00	1,485,085.81	13	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			3,846.00000	4,188	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			1.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.56600		6.84000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,407.00000	3,694	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			351.00000	282	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.93600		6.28000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,343.00000	4,616	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			777.00000	685	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,531.00000	4,809	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			714.00000	629	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.34900		7.56300		11.95	0.00	0	15,159.00
R157 On 05/02/2009 Bond Future	8.25	Call			5,053.00000	6,030	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			963.00000	630	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			7,384.00000	8,522	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			421.00000	250	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			13,812.00000	15,103	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			34.00000	15	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			9,916.00000	11,148	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			166.00000	89	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			11,213.00000	12,473	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			100.00000	51	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.19500		7.42100		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			9,931.00000	11,041	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			1,003.00000	766	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.09100		7.33000		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			10,475.00000	11,831	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			46.00000	22	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 05/02/2009 Bond Future			7.28200	7.49400		24.97	0.00	0	2,720.00
R186 On 05/02/2009 Bond Future	9.25	Call		18,857.00000	21,244	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put		347.00000	192	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.18200	7.39800		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		12,037.00000	13,737	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		5,171.00000	4,270	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		19,371.00000	21,498	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		2,234.00000	1,761	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			7.12300	7.34500		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		21,879.00000	23,930	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		4,252.00000	3,635	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.26100	11.21800		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		797.00000	773	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		821.00000	799	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.32300	11.43200		0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		72.00000	80	0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		200.00000	176	0.48	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.36900	7.58300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		7,667.00000	8,704	0.00	0.00	0	0.00
R201 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.16400	7.39000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		8,315.00000	9,379	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		7.00000	2	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.03800	7.27800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		8,547.00000	9,628	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		31.00000	15	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.42200	7.62400		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		9,735.00000	11,033	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.27400	7.48500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		9,025.00000	10,364	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		2.00000	0	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			7.18400	7.40400		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		10,701.00000	12,072	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		7.00000	2	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.43200	7.64500		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		10,403.00000	11,897	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 07/05/2009 Bond Future			7.30000		7.52000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			9,590.00000	11,121	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			1.00000	0	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			7.22300		7.45100		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			11,374.00000	12,940	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			3.00000	1	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.39000		7.59500		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			6,420.00000	7,252	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.16500		7.38200		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			6,120.00000	6,955	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			32.00000	15	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.02000		7.25300		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			7,215.00000	8,069	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			54.00000	30	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.43800		7.65000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			10,648.00000	12,185	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.31900		7.53900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			9,758.00000	11,347	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.25100		7.47700		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			11,577.00000	13,193	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			1.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.44000		7.65600		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			7,695.00000	9,322	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.33100		7.55500		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			8,359.00000	10,042	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.27500		7.50300		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			11,815.00000	13,517	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			1.00000	0	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			6.90400		7.11500		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			17,421.00000	19,784	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			6.82300		7.03600		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			18,262.00000	20,678	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future			6.77200		6.99000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 06/08/2009 Bond Future	8.75	Call			16,766.00000	19,254	0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
TRT1 On 05/02/2009 Index Future				299.62100	296.08600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future				307.72900	304.09600		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future				315.05200	311.32700		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.94240		6.85680		23.51	694,240.00	100	4,900.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			333.00000	365	23.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			327.00000	273	23.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			352.00000	386	22.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			296.00000	244	22.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			373.00000	410	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			266.00000	217	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			395.00000	435	21.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			238.00000	193	21.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			395.00000	435	21.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			238.00000	193	21.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			418.00000	463	21.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			211.00000	171	21.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			444.00000	493	21.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			187.00000	150	21.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			503.00000	559	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			146.00000	116	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			315.00000	346	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			358.00000	303	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			352.00000	386	22.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			296.00000	244	22.64	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			298.00000	326	23.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			391.00000	334	23.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			283.00000	308	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			426.00000	366	24.23	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			298.00000	326	23.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			391.00000	334	23.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			315.00000	346	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			358.00000	303	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			268.00000	292	24.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			461.00000	399	24.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			118.00000	131	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			912.00000	838	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			92.00000	102	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,036.00000	960	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			150.00000	166	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			793.00000	724	26.58	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.30	Call			203.00000	225	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			647.00000	582	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			242.00000	262	25.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			535.00000	470	25.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			254.00000	276	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			498.00000	434	25.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			535.00000	595	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			128.00000	103	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			607.00000	671	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			100.00000	79	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			683.00000	752	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			77.00000	60	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			472.00000	525	21.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			165.00000	133	21.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			645.00000	711	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			88.00000	69	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			472.00000	525	21.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			165.00000	133	21.40	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			570.00000	633	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			113.00000	90	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			535.00000	595	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			128.00000	103	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			268.00000	292	24.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			461.00000	399	24.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			723.00000	794	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			67.00000	51	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			570.00000	633	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			113.00000	90	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			242.00000	262	25.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			535.00000	470	25.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			230.00000	249	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			573.00000	506	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			203.00000	225	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			647.00000	582	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			175.00000	194	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			718.00000	651	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			219.00000	236	26.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			612.00000	544	26.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			189.00000	209	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			682.00000	616	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			418.00000	463	21.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			211.00000	171	21.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			806.00000	880	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			50.00000	37	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			723.00000	794	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.20	Put			67.00000	51	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			982.00000	1,061	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			26.00000	19	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			893.00000	969	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			36.00000	27	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			937.00000	1,015	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			31.00000	22	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			849.00000	924	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			42.00000	32	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			764.00000	836	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			58.00000	44	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			764.00000	836	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			58.00000	44	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			230.00000	249	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			573.00000	506	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			175.00000	194	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			718.00000	651	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			162.00000	179	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			756.00000	687	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			139.00000	154	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			832.00000	761	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			128.00000	142	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			871.00000	799	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			109.00000	121	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			952.00000	878	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			78.00000	86	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,121.00000	1,044	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			78.00000	86	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,121.00000	1,044	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			65.00000	72	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,209.00000	1,130	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			55.00000	60	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,298.00000	1,218	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			46.00000	50	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,389.00000	1,308	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			100.00000	111	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			994.00000	919	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			85.00000	94	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,078.00000	1,001	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			71.00000	79	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,165.00000	1,086	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			60.00000	66	26.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,253.00000	1,174	26.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.04640		6.95550		23.84	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			473.00000	509	23.54	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	6.95	Put			468.00000	413	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			492.00000	529	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			437.00000	383	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			512.00000	550	22.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			407.00000	353	22.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			531.00000	571	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			376.00000	325	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			531.00000	571	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			376.00000	325	22.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			512.00000	550	22.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			407.00000	353	22.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			473.00000	509	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			468.00000	413	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			551.00000	595	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			346.00000	298	22.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			574.00000	620	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			318.00000	273	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			622.00000	675	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			267.00000	228	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			438.00000	472	24.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			532.00000	475	24.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			492.00000	529	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			437.00000	383	23.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			422.00000	454	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			566.00000	507	24.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			406.00000	437	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			601.00000	540	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			438.00000	472	24.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			532.00000	475	24.08	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			455.00000	491	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			500.00000	444	23.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			406.00000	437	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			601.00000	540	24.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			221.00000	241	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,066.00000	995	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			198.00000	216	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,143.00000	1,070	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			273.00000	297	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			918.00000	851	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			335.00000	364	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			779.00000	717	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			378.00000	405	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			672.00000	609	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			392.00000	421	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			636.00000	574	24.84	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	6.55	Call			649.00000	707	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			244.00000	211	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			713.00000	774	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			208.00000	178	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			747.00000	810	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			191.00000	163	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			597.00000	647	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			291.00000	250	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			747.00000	810	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			191.00000	163	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			597.00000	647	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			291.00000	250	21.92	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			681.00000	740	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			225.00000	194	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			816.00000	882	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			161.00000	136	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			574.00000	620	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			318.00000	273	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			392.00000	421	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			636.00000	574	24.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			364.00000	391	25.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			709.00000	644	25.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			335.00000	364	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			779.00000	717	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			303.00000	329	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			847.00000	783	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			352.00000	377	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			746.00000	680	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			318.00000	346	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			813.00000	750	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			889.00000	959	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			134.00000	112	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,045.00000	1,120	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			90.00000	74	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			966.00000	1,038	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			110.00000	92	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			889.00000	959	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			134.00000	112	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			816.00000	882	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			161.00000	136	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,005.00000	1,079	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			100.00000	82	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			927.00000	998	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			122.00000	101	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			852.00000	920	21.73	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	6.25	Put		147.00000	124	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		781.00000	846	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		175.00000	149	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		927.00000	998	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		122.00000	101	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		288.00000	313	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		882.00000	817	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		259.00000	282	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		954.00000	886	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		364.00000	391	25.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		709.00000	644	25.36	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		246.00000	268	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		990.00000	922	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		246.00000	268	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		990.00000	922	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		221.00000	241	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,066.00000	995	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		198.00000	216	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,143.00000	1,070	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		178.00000	194	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,222.00000	1,148	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		159.00000	173	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,303.00000	1,227	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		142.00000	155	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,386.00000	1,308	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		126.00000	138	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,471.00000	1,392	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		142.00000	155	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,386.00000	1,308	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		288.00000	313	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		882.00000	817	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		713.00000	774	21.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		208.00000	178	21.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.13080	7.04460		0.00	0.00	0	0.00

Total for Derivatives:							291,857,171.41	27,509	253,538.00
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Grand Total:							291,857,171.41	27,509	253,538.00
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