

Daily MTM Report

Daily summary for 18/12/2008

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			18.40800		18.40800			0.00	0	0.00
R153 On 31/08/2010 Bond			7.13500		7.22500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.05000		7.20000			0.00	0	0.00
R186 On 21/12/2026 Bond			6.98000		7.12000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.42300		11.42100			0.00	0	0.00
R201 On 21/12/2014 Bond			7.09000		7.23500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.11000		7.26000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.11000		7.26000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.11500		7.26500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.11500		7.26000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.11800		7.25800			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				6.60000	6.74000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.02870		10.14700		26.39	169,013,681.10	16,853	141,861.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			524.00000	478	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			527.00000	600	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			439.00000	404	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			692.00000	775	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			471.00000	431	27.98	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			624.00000	703	27.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			455.00000	417	28.25	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			658.00000	738	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			425.00000	385	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			728.00000	807	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			439.00000	404	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			692.00000	775	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			379.00000	334	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			832.00000	906	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			397.00000	351	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			800.00000	872	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			345.00000	304	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			898.00000	975	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			411.00000	368	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			764.00000	839	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			487.00000	446	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			590.00000	668	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			563.00000	513	26.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			466.00000	534	26.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			299.00000	262	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,002.00000	1,083	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			271.00000	236	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,074.00000	1,158	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			362.00000	319	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			865.00000	940	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			329.00000	289	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			932.00000	1,010	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			379.00000	334	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			832.00000	906	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.20	Call			505.00000	462	27.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			558.00000	633	27.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			563.00000	513	26.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			466.00000	534	26.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			505.00000	462	27.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			558.00000	633	27.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			471.00000	431	27.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			624.00000	703	27.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			233.00000	202	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,186.00000	1,273	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			170.00000	146	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,423.00000	1,517	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			161.00000	138	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,464.00000	1,559	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			137.00000	116	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,590.00000	1,688	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			258.00000	224	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,111.00000	1,196	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,254.00000	2,138	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			7.00000	9	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			699.00000	638	25.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			302.00000	359	25.10	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,005.00000	912	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			158.00000	183	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			861.00000	775	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			214.00000	246	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			730.00000	661	24.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			283.00000	332	24.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			932.00000	842	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			185.00000	213	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			794.00000	711	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			247.00000	282	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,081.00000	985	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			134.00000	157	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,455.00000	1,348	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			58.00000	70	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,412.00000	1,306	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			65.00000	77	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,590.00000	1,480	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			43.00000	51	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,590.00000	1,480	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			43.00000	51	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,635.00000	1,525	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			38.00000	46	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,774.00000	1,662	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.40	Put			27.00000	33	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,727.00000	1,616	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			30.00000	37	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,681.00000	1,570	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			34.00000	41	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,868.00000	1,755	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			21.00000	26	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,635.00000	1,525	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			38.00000	46	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,108.00000	1,992	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			11.00000	14	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,011.00000	1,896	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			14.00000	18	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,916.00000	1,802	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			19.00000	23	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,821.00000	1,708	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			24.00000	29	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,544.00000	1,436	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			47.00000	57	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,368.00000	1,263	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			71.00000	85	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,821.00000	1,708	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			24.00000	29	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,727.00000	1,616	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			30.00000	37	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,368.00000	1,263	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			71.00000	85	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,283.00000	1,181	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			86.00000	102	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,156.00000	2,041	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			9.00000	12	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,060.00000	1,944	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			13.00000	16	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,963.00000	1,849	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			16.00000	20	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,500.00000	1,392	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			53.00000	63	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,060.00000	1,944	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			13.00000	16	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,963.00000	1,849	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			16.00000	20	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,500.00000	1,392	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			53.00000	63	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,412.00000	1,306	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			65.00000	77	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,326.00000	1,222	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			79.00000	93	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,108.00000	1,992	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			11.00000	14	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,011.00000	1,896	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			14.00000	18	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,544.00000	1,436	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			47.00000	57	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,868.00000	1,755	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			21.00000	26	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,242.00000	1,140	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			95.00000	112	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,160.00000	1,061	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			113.00000	133	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,081.00000	985	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			134.00000	157	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,160.00000	1,061	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			113.00000	133	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			932.00000	842	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			185.00000	213	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			794.00000	711	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			247.00000	282	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			730.00000	661	24.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			283.00000	332	24.80	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,326.00000	1,222	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			79.00000	93	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,005.00000	912	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			158.00000	183	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			674.00000	616	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			327.00000	387	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			626.00000	572	25.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			379.00000	443	25.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			583.00000	532	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			436.00000	503	26.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			674.00000	616	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			327.00000	387	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			626.00000	572	25.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			379.00000	443	25.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			543.00000	495	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			496.00000	567	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			968.00000	877	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			171.00000	198	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			896.00000	808	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			199.00000	229	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			827.00000	743	24.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.55	Put			230.00000	264	24.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			762.00000	686	24.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			265.00000	307	24.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			649.00000	593	25.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			352.00000	415	25.64	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			604.00000	551	26.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			407.00000	473	26.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			524.00000	478	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			527.00000	600	27.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			397.00000	351	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			800.00000	872	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			362.00000	319	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			865.00000	940	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			245.00000	213	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,148.00000	1,234	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			221.00000	192	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,224.00000	1,313	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			314.00000	275	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			967.00000	1,046	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			285.00000	249	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,038.00000	1,120	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			314.00000	275	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			967.00000	1,046	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			210.00000	182	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,263.00000	1,353	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			189.00000	163	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,342.00000	1,434	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			189.00000	163	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,342.00000	1,434	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			153.00000	131	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,506.00000	1,602	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			122.00000	104	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,675.00000	1,775	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			109.00000	92	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,762.00000	1,864	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			97.00000	82	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,850.00000	1,953	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			86.00000	73	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,939.00000	2,044	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			245.00000	213	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,148.00000	1,234	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			221.00000	192	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,224.00000	1,313	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			200.00000	172	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,303.00000	1,393	28.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call		179.00000	154	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put		1,382.00000	1,476	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call		144.00000	123	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put		1,547.00000	1,645	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call		129.00000	110	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put		1,632.00000	1,731	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call		115.00000	98	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put		1,718.00000	1,819	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call		103.00000	87	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put		1,806.00000	1,908	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call		109.00000	92	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put		1,762.00000	1,864	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call		543.00000	495	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put		496.00000	567	26.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call		285.00000	249	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put		1,038.00000	1,120	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call		233.00000	202	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put		1,186.00000	1,273	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call		455.00000	417	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put		658.00000	738	28.25	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call		299.00000	262	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put		1,002.00000	1,083	28.52	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call		0.00000	551	26.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put		0.00000	473	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.21110	10.33100		26.47	255,277.50	25	4,558.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		745.00000	700	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		764.00000	839	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		660.00000	622	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		929.00000	1,011	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call		660.00000	622	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put		929.00000	1,011	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call		692.00000	652	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put		861.00000	941	27.51	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		644.00000	603	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		963.00000	1,042	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call		676.00000	637	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put		895.00000	976	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call		591.00000	549	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put		1,060.00000	1,138	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call		629.00000	585	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put		998.00000	1,074	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		555.00000	515	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,124.00000	1,204	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call		709.00000	667	27.34	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put		828.00000	906	27.34	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.30	Call			763.00000	717	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			732.00000	806	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			783.00000	735	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			702.00000	773	26.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			504.00000	467	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,223.00000	1,306	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			472.00000	437	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,291.00000	1,376	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			573.00000	532	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,092.00000	1,171	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			591.00000	549	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,060.00000	1,138	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			676.00000	637	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			895.00000	976	27.69	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			538.00000	498	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,157.00000	1,237	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			726.00000	683	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			795.00000	872	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			726.00000	683	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			795.00000	872	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			413.00000	382	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,432.00000	1,521	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			337.00000	310	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,656.00000	1,749	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			325.00000	300	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,694.00000	1,789	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			292.00000	269	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,811.00000	1,908	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			457.00000	423	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,326.00000	1,412	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			573.00000	532	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,092.00000	1,171	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			905.00000	853	25.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			524.00000	592	25.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,171.00000	1,095	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			340.00000	384	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,045.00000	974	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			414.00000	463	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			927.00000	875	25.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			496.00000	564	25.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,107.00000	1,034	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			376.00000	423	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			985.00000	917	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			454.00000	506	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,238.00000	1,160	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.40	Put			307.00000	348	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,566.00000	1,475	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			185.00000	214	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,566.00000	1,475	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			185.00000	214	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,684.00000	1,590	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			153.00000	179	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,724.00000	1,629	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			143.00000	168	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,765.00000	1,669	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			134.00000	158	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,848.00000	1,749	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			117.00000	138	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,806.00000	1,709	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			125.00000	148	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,976.00000	1,874	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			95.00000	113	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,806.00000	1,709	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			125.00000	148	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,644.00000	1,551	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			163.00000	190	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,151.00000	2,045	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			70.00000	84	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,062.00000	1,959	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			81.00000	98	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,890.00000	1,790	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			109.00000	129	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,489.00000	1,401	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			208.00000	240	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,415.00000	1,329	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			234.00000	268	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,106.00000	2,002	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			75.00000	91	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,019.00000	1,916	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			88.00000	105	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,933.00000	1,832	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			102.00000	121	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,605.00000	1,513	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			174.00000	202	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,527.00000	1,438	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			196.00000	227	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,452.00000	1,365	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			221.00000	254	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,331.00000	2,223	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			50.00000	62	25.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,240.00000	2,133	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			59.00000	72	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,890.00000	1,790	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			109.00000	129	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,976.00000	1,874	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			95.00000	113	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,195.00000	2,089	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			64.00000	78	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,019.00000	1,916	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			88.00000	105	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,605.00000	1,513	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			174.00000	202	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,848.00000	1,749	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			117.00000	138	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,765.00000	1,669	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			134.00000	158	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,684.00000	1,590	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			153.00000	179	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,452.00000	1,365	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			221.00000	254	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,379.00000	1,294	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			248.00000	283	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,307.00000	1,226	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	315	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,379.00000	1,294	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			248.00000	283	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,045.00000	974	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			414.00000	463	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,107.00000	1,034	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			376.00000	423	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			883.00000	832	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			552.00000	621	25.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			843.00000	791	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			612.00000	680	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			802.00000	753	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			671.00000	742	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,307.00000	1,226	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			276.00000	315	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			985.00000	917	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			454.00000	506	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			843.00000	791	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			612.00000	680	26.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,238.00000	1,160	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			307.00000	348	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			927.00000	875	25.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.90	Put			496.00000	564	25.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,139.00000	1,064	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			358.00000	403	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,076.00000	1,004	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			395.00000	443	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,014.00000	945	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			433.00000	484	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			956.00000	896	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			475.00000	535	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			863.00000	811	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			582.00000	650	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			822.00000	772	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			641.00000	710	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			610.00000	567	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,029.00000	1,105	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			472.00000	437	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,291.00000	1,376	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			442.00000	409	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,361.00000	1,448	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			763.00000	717	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			732.00000	806	26.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			521.00000	482	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,190.00000	1,271	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			488.00000	452	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,257.00000	1,341	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			555.00000	515	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,124.00000	1,204	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			488.00000	452	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,257.00000	1,341	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			428.00000	395	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,397.00000	1,484	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			400.00000	369	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,469.00000	1,558	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			373.00000	345	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,542.00000	1,633	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			349.00000	321	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,618.00000	1,710	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			386.00000	357	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,505.00000	1,596	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			361.00000	333	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,580.00000	1,672	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			314.00000	289	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,733.00000	1,828	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			272.00000	251	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,891.00000	1,989	27.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.05	Call			253.00000	233	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,972.00000	2,072	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			235.00000	216	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,054.00000	2,155	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			219.00000	201	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,138.00000	2,240	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			303.00000	279	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,772.00000	1,868	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			282.00000	260	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,851.00000	1,949	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			263.00000	242	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,932.00000	2,030	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			244.00000	225	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,013.00000	2,113	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			361.00000	333	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,580.00000	1,672	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			253.00000	233	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,972.00000	2,072	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			822.00000	772	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			641.00000	710	26.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			745.00000	700	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			764.00000	839	26.98	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			644.00000	603	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			963.00000	1,042	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			863.00000	811	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			582.00000	650	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			802.00000	753	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			671.00000	742	26.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			428.00000	395	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,397.00000	1,484	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			400.00000	369	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,469.00000	1,558	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			504.00000	467	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,223.00000	1,306	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			413.00000	382	27.86	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,432.00000	1,521	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.37000		10.49490		0.00	41,480.00	4	5.00
\$ / R On 14/12/2009 Currency Future			10.50150		10.63350		26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,109.00000	1,059	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,076.00000	1,158	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,007.00000	963	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,274.00000	1,362	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,040.00000	994	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,206.00000	1,292	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			976.00000	934	27.44	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	11.00	Put			1,342.00000	1,433	27.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			932.00000	893	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,448.00000	1,541	27.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			946.00000	906	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,413.00000	1,505	27.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			890.00000	854	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,557.00000	1,652	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			917.00000	879	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,484.00000	1,578	27.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			672.00000	649	30.33	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,339.00000	2,447	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,390.00000	1,331	24.82	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			656.00000	730	24.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			815.00000	783	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,782.00000	1,882	28.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,126.00000	1,076	26.43	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,043.00000	1,125	26.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			839.00000	806	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,706.00000	1,804	28.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			565.00000	537	31.53	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,931.00000	3,036	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,343.00000	1,287	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			709.00000	786	25.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,180.00000	1,129	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			947.00000	1,028	26.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			729.00000	702	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,095.00000	2,200	29.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			655.00000	632	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,422.00000	2,531	30.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			592.00000	571	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,759.00000	2,870	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			524.00000	498	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,090.00000	3,197	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,218.00000	1,166	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			885.00000	965	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,074.00000	1,026	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,140.00000	1,224	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			749.00000	721	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,015.00000	2,119	29.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			607.00000	586	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,674.00000	2,784	31.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			544.00000	517	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,010.00000	3,116	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,317.00000	2,201	22.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			184.00000	199	22.69	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,857.00000	1,759	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			324.00000	358	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,489.00000	1,422	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			556.00000	621	24.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			709.00000	683	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,176.00000	2,282	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			504.00000	480	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,171.00000	3,278	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,400.00000	2,282	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			167.00000	181	22.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,928.00000	1,827	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			295.00000	326	22.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,542.00000	1,471	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			509.00000	569	23.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,258.00000	1,205	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			824.00000	903	25.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,040.00000	994	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,206.00000	1,292	26.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			864.00000	829	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,631.00000	1,728	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			623.00000	600	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,589.00000	2,699	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,076.00000	1,968	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			242.00000	267	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,654.00000	1,574	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			421.00000	473	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			770.00000	741	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,937.00000	2,039	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			450.00000	428	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,417.00000	3,527	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,001.00000	1,897	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			267.00000	295	22.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,597.00000	1,521	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			464.00000	520	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,299.00000	1,245	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			766.00000	844	25.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			639.00000	616	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,505.00000	2,614	30.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			544.00000	517	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,010.00000	3,116	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			433.00000	412	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,500.00000	3,611	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,155.00000	2,042	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			221.00000	240	22.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,720.00000	1,629	23.11	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.30	Put			387.00000	428	23.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,144.00000	1,094	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,010.00000	1,092	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			792.00000	762	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,859.00000	1,960	29.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			672.00000	649	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,339.00000	2,447	30.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			578.00000	558	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,845.00000	2,956	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			468.00000	445	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,334.00000	3,443	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,235.00000	2,120	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			202.00000	219	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,788.00000	1,693	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			354.00000	392	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,438.00000	1,376	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			605.00000	674	24.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			690.00000	666	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,257.00000	2,364	30.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			592.00000	571	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,759.00000	2,870	31.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			486.00000	462	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,252.00000	3,361	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,115.00000	2,005	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			231.00000	253	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,687.00000	1,602	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			404.00000	450	23.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,366.00000	1,309	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			682.00000	757	24.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			781.00000	751	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			1,898.00000	2,000	29.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			664.00000	640	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,380.00000	2,489	30.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			571.00000	547	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,888.00000	2,996	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			459.00000	436	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,375.00000	3,485	31.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			0.00000	2,449	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			0.00000	148	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			0.00000	1,968	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			0.00000	267	22.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			0.00000	741	29.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			0.00000	2,039	29.23	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.52870		0.00000		0.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			0.00000	598	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
\$ / R On 15/03/2010 Currency Future	11.00	Put			0.00000	70	0.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			0.00000	302	0.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			0.00000	213	0.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.27850		15.62600		25.10	30,037,531.00	1,966	10,999.00
£ / R On 16/03/2009 Currency Future	15.65	Call			771.00000	629	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			795.00000	1,000	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			699.00000	552	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			923.00000	1,124	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			790.00000	644	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			764.00000	966	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			891.00000	727	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			615.00000	799	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			869.00000	710	25.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			643.00000	831	25.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			891.00000	727	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			615.00000	799	25.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			829.00000	676	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			703.00000	897	25.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			913.00000	745	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			587.00000	767	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			809.00000	660	26.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			733.00000	931	26.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			631.00000	483	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,055.00000	1,255	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			752.00000	609	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			826.00000	1,031	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			791.00000	644	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			765.00000	966	26.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			716.00000	571	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			890.00000	1,092	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			574.00000	436	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,148.00000	1,357	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			593.00000	451	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,117.00000	1,323	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			683.00000	534	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			957.00000	1,156	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			631.00000	483	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,055.00000	1,255	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			538.00000	406	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,212.00000	1,428	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			504.00000	378	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,278.00000	1,500	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			504.00000	378	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,278.00000	1,500	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.95	Call			667.00000	517	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			991.00000	1,188	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			472.00000	352	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,346.00000	1,574	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			371.00000	271	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,595.00000	1,843	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			398.00000	293	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,522.00000	1,764	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			289.00000	207	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,863.00000	2,128	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			231.00000	162	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,105.00000	2,384	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			150.00000	102	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,574.00000	2,873	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			91.00000	59	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,115.00000	3,431	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			80.00000	52	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,254.00000	3,573	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			103.00000	68	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,977.00000	3,290	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			162.00000	111	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,486.00000	2,782	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			108.00000	71	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,932.00000	3,243	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			346.00000	251	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,670.00000	1,923	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			612.00000	467	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,086.00000	1,288	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			441.00000	327	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,415.00000	1,649	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			651.00000	500	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,025.00000	1,221	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			869.00000	710	25.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			643.00000	831	25.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			961.00000	784	24.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			535.00000	705	24.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			849.00000	692	25.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			673.00000	864	25.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			989.00000	804	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			513.00000	675	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,048.00000	846	24.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			472.00000	618	24.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,079.00000	868	24.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			453.00000	590	24.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,341.00000	1,086	23.76	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 16/03/2009 Currency Future	14.60	Put			315.00000	408	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,272.00000	1,024	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			346.00000	446	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,205.00000	965	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			379.00000	486	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,141.00000	913	23.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			415.00000	534	23.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,019.00000	825	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			493.00000	646	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,205.00000	965	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			379.00000	486	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,141.00000	913	23.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			415.00000	534	23.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			913.00000	745	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			587.00000	767	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,306.00000	1,055	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			330.00000	426	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,239.00000	994	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			363.00000	466	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,173.00000	936	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			397.00000	507	23.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,110.00000	891	24.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			434.00000	562	24.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			936.00000	764	25.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			560.00000	736	25.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			716.00000	571	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			890.00000	1,092	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			683.00000	534	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			957.00000	1,156	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,048.00000	846	24.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			472.00000	618	24.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			989.00000	804	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			513.00000	675	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			809.00000	660	26.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			733.00000	931	26.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			734.00000	590	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			858.00000	1,061	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			699.00000	552	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			923.00000	1,124	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			771.00000	629	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			795.00000	1,000	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			574.00000	436	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,148.00000	1,357	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			538.00000	406	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,212.00000	1,428	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.70	Call			412.00000	304	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,486.00000	1,725	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			651.00000	500	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,025.00000	1,221	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			612.00000	467	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,086.00000	1,288	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			441.00000	327	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,415.00000	1,649	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			385.00000	282	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,559.00000	1,803	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			556.00000	421	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,180.00000	1,392	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			521.00000	392	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,245.00000	1,464	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			488.00000	365	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,312.00000	1,537	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			456.00000	340	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,380.00000	1,611	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			427.00000	315	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,451.00000	1,687	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			683.00000	534	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			957.00000	1,156	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			322.00000	233	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,746.00000	2,004	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			300.00000	215	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,824.00000	2,087	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			278.00000	199	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,902.00000	2,170	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			259.00000	183	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,983.00000	2,255	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			138.00000	93	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,662.00000	2,965	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			127.00000	85	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,751.00000	3,057	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			117.00000	78	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,841.00000	3,149	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			99.00000	65	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,023.00000	3,336	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			91.00000	59	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,115.00000	3,431	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			83.00000	54	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,207.00000	3,525	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			76.00000	49	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,300.00000	3,621	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			222.00000	156	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.55	Put			2,146.00000	2,427	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			206.00000	143	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,230.00000	2,515	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			190.00000	132	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,314.00000	2,603	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			176.00000	121	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,400.00000	2,692	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			206.00000	143	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,230.00000	2,515	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			176.00000	121	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,400.00000	2,692	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			138.00000	93	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,662.00000	2,965	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			117.00000	78	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,841.00000	3,149	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			144.00000	97	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,618.00000	2,919	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			133.00000	89	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,707.00000	3,011	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			122.00000	81	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,796.00000	3,103	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			112.00000	74	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,886.00000	3,196	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			95.00000	62	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,069.00000	3,384	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			87.00000	57	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,161.00000	3,478	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			73.00000	47	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,347.00000	3,668	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			108.00000	71	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,932.00000	3,243	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			76.00000	49	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,300.00000	3,621	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			70.00000	45	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,394.00000	3,716	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			64.00000	41	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,488.00000	3,812	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			58.00000	37	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,582.00000	3,908	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			53.00000	34	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,677.00000	4,005	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			99.00000	65	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,023.00000	3,336	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			70.00000	45	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,394.00000	3,716	26.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.05	Call			64.00000	41	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,488.00000	3,812	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			214.00000	149	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,188.00000	2,471	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			198.00000	137	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,272.00000	2,559	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			183.00000	126	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,357.00000	2,648	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			169.00000	116	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,443.00000	2,737	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			156.00000	106	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,530.00000	2,828	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			311.00000	224	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,785.00000	2,045	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			268.00000	191	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,942.00000	2,212	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			249.00000	176	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,023.00000	2,297	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			385.00000	282	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,559.00000	1,803	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			359.00000	261	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,633.00000	1,883	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			334.00000	242	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,708.00000	1,963	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			311.00000	224	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,785.00000	2,045	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			214.00000	149	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,188.00000	2,471	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			521.00000	392	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,245.00000	1,464	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			371.00000	271	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,595.00000	1,843	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			359.00000	261	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,633.00000	1,883	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			734.00000	590	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			858.00000	1,061	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			699.00000	552	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			923.00000	1,124	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			456.00000	340	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,380.00000	1,611	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,019.00000	825	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			493.00000	646	24.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			593.00000	451	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,117.00000	1,323	26.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.55910		15.91260		25.01	0.00	0	75.00

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	15.90	Call			1,130.00000	960	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,117.00000	1,301	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,039.00000	865	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,277.00000	1,456	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,149.00000	976	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,087.00000	1,267	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,226.00000	1,045	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			963.00000	1,135	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,207.00000	1,027	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			995.00000	1,168	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,245.00000	1,063	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			933.00000	1,103	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,188.00000	1,009	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,025.00000	1,200	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,245.00000	1,063	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			933.00000	1,103	25.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			969.00000	791	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,407.00000	1,582	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,092.00000	924	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,180.00000	1,365	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,057.00000	884	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,244.00000	1,425	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			910.00000	739	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,497.00000	1,680	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,569.00000	1,326	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			656.00000	767	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,022.00000	846	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,310.00000	1,487	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			949.00000	773	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,437.00000	1,614	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			872.00000	706	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,559.00000	1,746	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			835.00000	673	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,623.00000	1,814	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			817.00000	658	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,655.00000	1,849	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			929.00000	756	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,467.00000	1,647	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,006.00000	827	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,343.00000	1,518	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			800.00000	643	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,687.00000	1,884	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			685.00000	544	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,922.00000	2,134	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			716.00000	570	25.90	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 12/06/2009 Currency Future	17.05	Put			1,854.00000	2,061	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			584.00000	457	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,171.00000	2,398	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			507.00000	393	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,394.00000	2,634	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			379.00000	287	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,866.00000	3,128	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			280.00000	207	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,367.00000	3,648	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			259.00000	191	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,496.00000	3,781	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			310.00000	231	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,197.00000	3,472	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			388.00000	295	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,826.00000	3,086	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			408.00000	311	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,745.00000	3,002	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			318.00000	238	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,155.00000	3,429	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			655.00000	518	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,992.00000	2,209	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			990.00000	809	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,377.00000	1,550	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,313.00000	1,119	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			850.00000	1,010	24.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,169.00000	993	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,056.00000	1,234	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,367.00000	1,159	24.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			804.00000	950	24.59	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,423.00000	1,201	24.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			760.00000	892	24.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,451.00000	1,223	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			738.00000	864	24.28	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,692.00000	1,440	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			580.00000	681	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,630.00000	1,382	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			617.00000	723	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,509.00000	1,272	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			696.00000	812	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,394.00000	1,180	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			782.00000	921	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,339.00000	1,139	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			827.00000	980	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,286.00000	1,100	24.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			873.00000	1,041	24.90	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 12/06/2009 Currency Future	14.80	Call			1,692.00000	1,440	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			580.00000	681	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,630.00000	1,382	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			617.00000	723	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,394.00000	1,180	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			782.00000	921	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,339.00000	1,139	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			827.00000	980	24.69	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,539.00000	1,299	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			676.00000	790	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,480.00000	1,245	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			717.00000	836	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,265.00000	1,081	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			903.00000	1,072	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,169.00000	993	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,056.00000	1,234	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,130.00000	960	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,117.00000	1,301	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,661.00000	1,411	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			598.00000	702	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,599.00000	1,354	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			636.00000	745	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,539.00000	1,299	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			676.00000	790	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,480.00000	1,245	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			717.00000	836	24.18	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,265.00000	1,081	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			903.00000	1,072	25.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,226.00000	1,045	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			963.00000	1,135	25.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,022.00000	846	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,310.00000	1,487	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,130.00000	960	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,117.00000	1,301	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,057.00000	884	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,244.00000	1,425	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,111.00000	944	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,148.00000	1,335	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,074.00000	904	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,212.00000	1,395	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			949.00000	773	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,437.00000	1,614	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,092.00000	924	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,180.00000	1,365	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			990.00000	809	25.90	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 12/06/2009 Currency Future	16.30	Put			1,377.00000	1,550	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			872.00000	706	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,559.00000	1,746	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			800.00000	643	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,687.00000	1,884	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			835.00000	673	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,623.00000	1,814	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			765.00000	613	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,753.00000	1,954	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			732.00000	584	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,820.00000	2,025	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			765.00000	613	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,753.00000	1,954	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			700.00000	557	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,888.00000	2,098	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			891.00000	722	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,528.00000	1,713	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			853.00000	689	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,591.00000	1,780	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			782.00000	628	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,720.00000	1,919	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			749.00000	599	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,786.00000	1,989	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,039.00000	865	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,277.00000	1,456	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			969.00000	791	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,407.00000	1,582	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			782.00000	628	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,720.00000	1,919	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			625.00000	493	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,063.00000	2,284	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			597.00000	469	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,135.00000	2,360	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			570.00000	446	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,208.00000	2,437	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			544.00000	424	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,282.00000	2,515	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			370.00000	280	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,907.00000	3,171	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			352.00000	265	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,989.00000	3,256	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			334.00000	251	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,072.00000	3,342	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			302.00000	225	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,240.00000	3,516	25.90	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 12/06/2009 Currency Future	18.95	Call			287.00000	213	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,324.00000	3,604	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			273.00000	202	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,410.00000	3,692	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			495.00000	383	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,432.00000	2,674	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			472.00000	364	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,509.00000	2,755	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			450.00000	345	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,587.00000	2,836	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			428.00000	328	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,666.00000	2,919	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			472.00000	364	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,509.00000	2,755	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			428.00000	328	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,666.00000	2,919	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			370.00000	280	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,907.00000	3,171	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			334.00000	251	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,072.00000	3,342	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			361.00000	272	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,948.00000	3,213	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			343.00000	258	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,030.00000	3,299	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			326.00000	244	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,113.00000	3,385	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			294.00000	219	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,282.00000	3,560	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			266.00000	196	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,453.00000	3,737	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			252.00000	185	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,540.00000	3,826	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			302.00000	225	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,240.00000	3,516	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			273.00000	202	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,410.00000	3,692	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			246.00000	180	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,583.00000	3,871	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			233.00000	170	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,670.00000	3,961	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			221.00000	161	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,758.00000	4,052	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			210.00000	152	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,847.00000	4,143	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			294.00000	219	25.90	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 12/06/2009 Currency Future	18.90	Put			3,282.00000	3,560	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			239.00000	175	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,627.00000	3,916	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			227.00000	166	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,714.00000	4,006	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			611.00000	481	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,099.00000	2,322	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			557.00000	435	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,244.00000	2,476	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			532.00000	414	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,319.00000	2,555	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			483.00000	373	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,471.00000	2,714	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			461.00000	355	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,548.00000	2,795	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			439.00000	337	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,626.00000	2,877	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			418.00000	319	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,706.00000	2,960	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			700.00000	557	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,888.00000	2,098	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			670.00000	530	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,957.00000	2,171	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			640.00000	505	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,027.00000	2,246	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			611.00000	481	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,099.00000	2,322	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			483.00000	373	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,471.00000	2,714	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			853.00000	689	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,591.00000	1,780	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			685.00000	544	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,922.00000	2,134	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			716.00000	570	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,854.00000	2,061	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			625.00000	493	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,063.00000	2,284	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			570.00000	446	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,208.00000	2,437	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			929.00000	756	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,467.00000	1,647	25.90	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.80680		16.16570		0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.40800		14.46210		23.27	259,344.00	18	4,595.00
€ / R On 16/03/2009 Currency Future	14.45	Call			661.00000	642	23.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.45	Put			649.00000	684	23.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			794.00000	763	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			482.00000	505	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			923.00000	883	21.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			361.00000	375	21.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,106.00000	1,053	20.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			244.00000	245	20.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			1,176.00000	1,123	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			214.00000	215	20.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,249.00000	1,195	20.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			187.00000	187	20.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,287.00000	1,232	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			175.00000	174	20.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,213.00000	1,158	20.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			200.00000	200	20.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,363.00000	1,308	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			151.00000	150	20.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,325.00000	1,270	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			163.00000	162	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,106.00000	1,053	20.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			244.00000	245	20.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,523.00000	1,467	19.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			111.00000	109	19.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,483.00000	1,426	19.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			121.00000	118	19.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			1,072.00000	1,023	20.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			260.00000	265	20.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,141.00000	1,088	20.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			229.00000	230	20.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,403.00000	1,347	20.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			140.00000	139	20.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,649.00000	1,592	19.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			87.00000	84	19.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,607.00000	1,550	19.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			95.00000	92	19.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			981.00000	936	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			318.00000	328	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			794.00000	763	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			482.00000	505	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			625.00000	608	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			713.00000	750	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			516.00000	506	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			953.00000	998	25.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			843.00000	809	22.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			431.00000	451	22.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.00	Call			869.00000	833	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			407.00000	425	21.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			681.00000	660	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			619.00000	652	23.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,310.00000	2,245	21.85	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			48.00000	37	21.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,833.00000	1,771	20.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			71.00000	63	20.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,692.00000	1,635	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			80.00000	77	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			2,022.00000	1,959	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			60.00000	51	20.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,407.00000	2,341	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			45.00000	33	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,407.00000	2,341	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			45.00000	33	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,455.00000	2,390	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			43.00000	32	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,358.00000	2,293	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			46.00000	35	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,166.00000	2,101	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			54.00000	43	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,214.00000	2,149	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			52.00000	41	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,070.00000	2,006	20.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			58.00000	48	20.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,600.00000	2,536	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			38.00000	28	23.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,262.00000	2,197	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			50.00000	39	21.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,503.00000	2,438	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			41.00000	30	22.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,991.00000	2,929	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			29.00000	21	25.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,893.00000	2,831	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			31.00000	23	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,795.00000	2,732	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			33.00000	24	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,698.00000	2,634	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			36.00000	26	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,214.00000	2,149	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			52.00000	41	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,942.00000	2,880	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			30.00000	22	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,844.00000	2,781	24.36	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	11.65	Put			32.00000	23	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,747.00000	2,683	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			34.00000	25	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,649.00000	2,585	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			37.00000	27	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,552.00000	2,487	22.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			40.00000	29	22.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,455.00000	2,390	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			43.00000	32	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,698.00000	2,634	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			36.00000	26	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,118.00000	2,054	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			56.00000	46	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,358.00000	2,293	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			46.00000	35	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,975.00000	1,912	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			63.00000	54	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,880.00000	1,818	20.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			68.00000	60	20.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,975.00000	1,912	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			63.00000	54	20.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,880.00000	1,818	20.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			68.00000	60	20.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,786.00000	1,725	19.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			74.00000	67	19.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,927.00000	1,865	20.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			65.00000	57	20.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,844.00000	2,781	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			32.00000	23	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,649.00000	2,585	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			37.00000	27	23.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,166.00000	2,101	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			54.00000	43	21.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,927.00000	1,865	20.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			65.00000	57	20.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,739.00000	1,678	19.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			77.00000	70	19.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			952.00000	909	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			340.00000	351	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			818.00000	785	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			456.00000	477	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,565.00000	1,508	19.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			103.00000	100	19.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,739.00000	1,678	19.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			77.00000	70	19.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.70	Call			1,041.00000	993	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			278.00000	285	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			724.00000	699	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			562.00000	591	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,141.00000	1,088	20.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			229.00000	230	20.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			3,040.00000	2,978	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			28.00000	20	25.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			489.00000	481	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,027.00000	1,073	25.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			363.00000	360	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			1,500.00000	1,552	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			276.00000	274	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,014.00000	2,066	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			212.00000	211	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			2,550.00000	2,603	31.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,692.00000	1,635	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			80.00000	77	19.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			591.00000	577	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			779.00000	819	24.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			430.00000	426	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,218.00000	1,268	26.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			323.00000	321	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			1,711.00000	1,763	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			247.00000	245	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,235.00000	2,287	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			346.00000	343	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			1,584.00000	1,635	28.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			241.00000	240	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,279.00000	2,332	31.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			171.00000	171	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,009.00000	3,063	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			110.00000	108	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			3,748.00000	3,800	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			3,138.00000	3,077	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			26.00000	19	25.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			1,010.00000	964	20.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			298.00000	306	20.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			409.00000	405	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,297.00000	1,347	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			283.00000	280	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			1,971.00000	2,022	29.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			199.00000	198	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			2,687.00000	2,740	32.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			139.00000	137	34.14	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.75	Put			3,427.00000	3,479	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			3,526.00000	3,469	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			14.00000	11	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			502.00000	494	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			990.00000	1,036	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			338.00000	336	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			1,626.00000	1,678	28.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			236.00000	235	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,324.00000	2,377	31.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			168.00000	167	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,056.00000	3,109	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,869.00000	3,813	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			7.00000	5	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			3,089.00000	3,028	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			27.00000	20	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			607.00000	592	24.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			745.00000	784	24.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			399.00000	396	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,337.00000	1,388	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			195.00000	194	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			2,732.00000	2,786	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			4,315.00000	4,260	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			3.00000	2	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			4,564.00000	4,509	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			2.00000	1	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,771.00000	3,714	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			9.00000	6	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			575.00000	562	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			813.00000	854	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			380.00000	377	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,418.00000	1,469	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			264.00000	262	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,102.00000	2,154	30.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			4,663.00000	4,609	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	1	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,869.00000	3,813	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			7.00000	5	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			607.00000	592	24.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			745.00000	784	24.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			4,613.00000	4,559	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	1	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,820.00000	3,764	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			8.00000	6	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			952.00000	909	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			340.00000	351	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
€ / R On 16/03/2009 Currency Future	15.45	Call			389.00000	386	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,377.00000	1,428	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			270.00000	268	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,058.00000	2,110	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,763.00000	4,709	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	1	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,968.00000	3,912	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			6.00000	4	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			3,187.00000	3,127	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			25.00000	19	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			642.00000	625	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			680.00000	717	23.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			419.00000	415	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,257.00000	1,307	26.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			290.00000	287	29.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			1,927.00000	1,979	29.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			4,365.00000	4,310	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			2.00000	2	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			3,575.00000	3,518	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			13.00000	10	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			818.00000	785	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			456.00000	477	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			4,265.00000	4,210	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			3.00000	2	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			3,478.00000	3,420	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			16.00000	12	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			770.00000	741	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			508.00000	533	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			331.00000	328	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			1,669.00000	1,720	28.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			231.00000	230	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			2,369.00000	2,422	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			4,166.00000	4,111	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			4.00000	3	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			3,381.00000	3,322	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			19.00000	14	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			724.00000	699	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			562.00000	591	22.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			464.00000	458	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,102.00000	1,150	26.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			316.00000	314	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			1,754.00000	1,806	29.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			221.00000	220	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			2,459.00000	2,512	31.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			4,464.00000	4,409	26.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.00	Put			2.00000	1	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			3,673.00000	3,616	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			11.00000	8	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,118.00000	2,054	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			56.00000	46	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			544.00000	533	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			882.00000	925	24.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			252.00000	250	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,190.00000	2,242	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			4,116.00000	4,061	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			4.00000	3	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			3,332.00000	3,274	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			20.00000	16	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			702.00000	679	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			590.00000	621	23.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			452.00000	447	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,140.00000	1,189	26.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			310.00000	307	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			1,797.00000	1,849	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			217.00000	216	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			2,504.00000	2,558	31.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			4,017.00000	3,962	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			5.00000	4	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			3,236.00000	3,176	26.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			24.00000	18	26.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			297.00000	294	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			1,884.00000	1,936	29.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			208.00000	207	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			2,596.00000	2,649	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			4,067.00000	4,011	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			5.00000	3	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			3,284.00000	3,225	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			22.00000	17	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			441.00000	437	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,179.00000	1,229	26.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			303.00000	301	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			1,841.00000	1,893	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			4,365.00000	4,310	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			2.00000	2	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			4,414.00000	4,359	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			2.00000	1	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			3,624.00000	3,567	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			12.00000	9	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			530.00000	519	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			917.00000	961	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.65	Call		354.00000	351	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put		1,542.00000	1,593	28.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call		4,216.00000	4,160	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put		3.00000	2	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call		3,429.00000	3,371	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put		17.00000	13	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call		747.00000	720	22.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put		535.00000	562	22.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call		476.00000	470	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put		1,064.00000	1,112	25.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		323.00000	321	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		1,711.00000	1,763	28.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		226.00000	225	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		2,414.00000	2,467	31.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		186.00000	185	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		2,824.00000	2,877	32.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		3,575.00000	3,518	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		13.00000	10	26.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		1,325.00000	1,270	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		163.00000	162	20.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		0.00000	1,023	20.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		0.00000	265	20.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		0.00000	207	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		0.00000	2,649	32.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		0.00000	146	34.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		0.00000	3,388	34.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.64800	14.69780		23.73	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	14.70	Call		968.00000	943	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		971.00000	995	23.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		1,103.00000	1,079	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		755.00000	781	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		1,206.00000	1,176	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		658.00000	678	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		1,384.00000	1,350	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		536.00000	552	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,478.00000	1,444	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		480.00000	496	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,543.00000	1,508	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		445.00000	460	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,576.00000	1,541	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		429.00000	443	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,510.00000	1,476	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		463.00000	478	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		1,644.00000	1,608	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		396.00000	410	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.55	Call			1,576.00000	1,541	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			429.00000	443	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,610.00000	1,574	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			412.00000	426	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,749.00000	1,711	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			351.00000	363	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,749.00000	1,711	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			351.00000	363	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,714.00000	1,676	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			366.00000	378	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,323.00000	1,290	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			575.00000	592	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,679.00000	1,642	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			381.00000	394	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,415.00000	1,381	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			517.00000	533	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,679.00000	1,642	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			381.00000	394	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,857.00000	1,819	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			310.00000	321	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,785.00000	1,747	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			337.00000	349	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,543.00000	1,508	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			445.00000	460	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,235.00000	1,204	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			637.00000	656	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,043.00000	1,017	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			846.00000	869	23.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			897.00000	876	24.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,099.00000	1,128	24.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			793.00000	771	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,295.00000	1,323	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,124.00000	1,100	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			726.00000	752	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,178.00000	1,148	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			680.00000	700	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			987.00000	961	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			940.00000	963	23.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,046.00000	2,005	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			248.00000	257	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,894.00000	1,855	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			296.00000	307	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,163.00000	2,122	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			216.00000	224	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,535.00000	2,491	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.30	Put			137.00000	143	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,492.00000	2,448	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			144.00000	150	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,577.00000	2,533	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			130.00000	135	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,492.00000	2,448	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			144.00000	150	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,325.00000	2,283	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			177.00000	185	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,366.00000	2,324	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			169.00000	176	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,244.00000	2,202	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			196.00000	204	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,752.00000	2,706	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			104.00000	108	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,408.00000	2,365	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			160.00000	167	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,621.00000	2,576	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			123.00000	128	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,708.00000	2,663	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			110.00000	115	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,664.00000	2,619	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			116.00000	121	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,066.00000	3,019	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			68.00000	71	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,975.00000	2,929	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			77.00000	81	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,885.00000	2,839	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			87.00000	91	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,796.00000	2,750	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			98.00000	102	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,450.00000	2,407	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			152.00000	159	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			3,020.00000	2,974	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			73.00000	76	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,930.00000	2,884	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			82.00000	86	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,840.00000	2,795	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			92.00000	97	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,325.00000	2,283	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			177.00000	185	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,708.00000	2,663	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			110.00000	115	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,284.00000	2,242	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			186.00000	194	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.70	Call			2,203.00000	2,162	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			206.00000	214	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,752.00000	2,706	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			104.00000	108	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,664.00000	2,619	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			116.00000	121	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,085.00000	2,044	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			237.00000	246	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,112.00000	3,065	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			64.00000	67	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,930.00000	2,884	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			82.00000	86	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,244.00000	2,202	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			196.00000	204	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			2,007.00000	1,967	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			260.00000	269	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,932.00000	1,892	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			284.00000	294	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,085.00000	2,044	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			237.00000	246	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,284.00000	2,242	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			186.00000	194	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,124.00000	2,083	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			226.00000	235	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,535.00000	2,491	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			137.00000	143	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,450.00000	2,407	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			152.00000	159	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,124.00000	2,083	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			226.00000	235	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,046.00000	2,005	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			248.00000	257	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,969.00000	1,930	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			272.00000	282	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,932.00000	1,892	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			284.00000	294	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,446.00000	1,412	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			498.00000	514	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,821.00000	1,782	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			323.00000	334	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,353.00000	1,320	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			555.00000	572	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,151.00000	1,121	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			703.00000	723	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,062.00000	1,037	23.22	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.45	Put			815.00000	839	23.22	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			1,025.00000	998	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			877.00000	900	23.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			950.00000	925	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,002.00000	1,027	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			914.00000	892	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,066.00000	1,094	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			880.00000	860	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,133.00000	1,162	24.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			848.00000	830	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,200.00000	1,232	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,293.00000	1,261	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			595.00000	613	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,082.00000	1,058	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			784.00000	810	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,007.00000	979	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			909.00000	931	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,124.00000	1,100	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			726.00000	752	22.85	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,082.00000	1,058	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			784.00000	810	23.10	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			1,007.00000	979	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			909.00000	931	23.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			932.00000	908	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,034.00000	1,060	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			864.00000	845	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,166.00000	1,197	24.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			833.00000	810	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,235.00000	1,262	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			755.00000	733	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,357.00000	1,385	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			718.00000	697	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,420.00000	1,449	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			683.00000	663	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,485.00000	1,515	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			649.00000	629	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			1,551.00000	1,581	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			932.00000	908	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,034.00000	1,060	24.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			897.00000	876	24.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,099.00000	1,128	24.38	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			755.00000	733	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,357.00000	1,385	24.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,235.00000	1,204	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			637.00000	656	22.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.80	Call			1,415.00000	1,381	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			517.00000	533	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,264.00000	1,232	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			616.00000	634	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,894.00000	1,855	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			296.00000	307	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,353.00000	1,320	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			555.00000	572	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,264.00000	1,232	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			616.00000	634	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,206.00000	1,176	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			658.00000	678	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,510.00000	1,476	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			463.00000	478	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,857.00000	1,819	22.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			310.00000	321	22.71	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.85700		14.90990		0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			309.18500		306.60900		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			317.37200		314.72300		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			323.95000		321.24800		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			126.43900		125.86100		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			129.86400		129.27000		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			132.96600		132.35600		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			309.91200		307.45550		0.00	0.00	0	505.00
GOVI On 07/05/2009 jGovi			318.30850		315.78400		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			325.91150		323.32100		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			8.97900		9.05800		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			7.87300		8.08600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.20900		7.43300		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.12000		8.31000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			7.79500		8.01300		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
J204 On 21/12/2018 jSwap			7.87200		8.09400		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			7.75600		7.98600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.40800		11.40800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.47400		10.45500		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.61800		8.63300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.21800		7.34900		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.92300		7.10100		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			7.76800		7.86500		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.33800		7.45000		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.15500		7.28100		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.51300		7.70000		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.32900		7.53400		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.25300		7.47700		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.39600		7.63100		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.27400		7.51700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.21300		7.46300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.69000		11.69200		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.59000		11.58800		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.49300		11.48700		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.52300		11.52700		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.29400		11.31800		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.98300		11.03800		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.98300		11.04500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			302.71300		299.65500		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			310.91500		307.77200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			318.34100		315.11800		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.76400		6.85500		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,685.00000	4,825	3.00	0.00	0	0.00
R153 On 05/02/2009 Bond Future	10.00	Put			0.00000	0	3.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.05800		6.16900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,136.00000	4,262	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			206.00000	187	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
R153 On 06/08/2009 Bond Future			5.29000		5.43200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,037.00000	5,159	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			571.00000	541	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,238.00000	5,362	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			522.00000	494	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			6.93700		7.08900		11.95	1,397,541.20	10	15,209.00
R157 On 05/02/2009 Bond Future	8.25	Call			7,376.00000	8,223	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			363.00000	254	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			10,014.00000	10,925	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			129.00000	84	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			16,707.00000	17,660	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			6.00000	3	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			12,714.00000	13,653	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			41.00000	25	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			14,058.00000	15,004	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			22.00000	13	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			6.76000		6.92000		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			12,484.00000	13,362	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			546.00000	444	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			6.63100		6.80000		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			13,523.00000	14,522	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			8.00000	5	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			6.91400		7.05500		24.97	0.00	0	5,355.00
R186 On 05/02/2009 Bond Future	9.25	Call			23,955.00000	25,705	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			100.00000	64	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			6.80500		6.94800		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			15,804.00000	17,173	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,433.00000	2,982	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			23,990.00000	25,599	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,349.00000	1,137	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.73600		6.88300		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			26,325.00000	27,875	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,055.00000	2,735	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.29000		11.28700		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			757.00000	749	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			785.00000	777	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.14100		11.18600		0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			94.00000	102	0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			150.00000	144	0.49	0.00	0	0.00
R201 On 05/02/2009 Bond Future			6.95900		7.11100		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R201 On 05/02/2009 Bond Future	9.25	Call			9,972.00000	10,728	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			6.73200		6.89200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			10,680.00000	11,456	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1.00000	0	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.57800		6.74800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			10,964.00000	11,760	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			6.00000	3	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.01200		7.16300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			12,728.00000	13,732	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			6.84800		7.00500		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			12,105.00000	13,139	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future			6.73900		6.90300		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			13,860.00000	14,922	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.02300		7.17400		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			13,744.00000	14,845	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
R204 On 07/05/2009 Bond Future			6.87600		7.03200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			13,027.00000	14,157	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future			6.78200		6.94400		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			14,899.00000	16,058	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			6.98200		7.13300		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			8,308.00000	8,934	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			6.72900		6.89000		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			8,038.00000	8,682	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			5.00000	3	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.55300		6.72500		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			9,177.00000	9,835	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			13.00000	8	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.03900		7.18000		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			14,099.00000	15,165	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			6.90700		7.05300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			13,313.00000	14,413	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
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			6.82300		6.97400		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			15,221.00000	16,349	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.04500		7.18500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			11,291.00000	12,395	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			6.92600		7.07000		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			12,055.00000	13,190	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			6.86300		7.01000		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			15,547.00000	16,696	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future			6.54700		6.68700		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			22,317.00000	24,009	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			6.46000		6.60200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			23,291.00000	25,031	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			6.40300		6.54700		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			21,934.00000	23,712	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			306.02600		303.59000		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			314.31800		311.81300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			321.82500		319.25500		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.98290		7.04350		23.71	0.00	0	4,600.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			326.00000	299	24.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			332.00000	366	24.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			364.00000	335	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			271.00000	302	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			409.00000	376	22.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			216.00000	243	22.50	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			436.00000	398	22.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			192.00000	216	22.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			463.00000	423	21.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			170.00000	190	21.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			494.00000	449	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			150.00000	166	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			494.00000	449	21.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			150.00000	166	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	6.65	Call			526.00000	478	21.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			132.00000	145	21.00	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			561.00000	508	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			117.00000	125	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			635.00000	580	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			91.00000	97	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			386.00000	355	22.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			242.00000	272	22.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			436.00000	398	22.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			192.00000	216	22.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			364.00000	335	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			271.00000	302	23.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			344.00000	316	23.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			301.00000	333	23.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			386.00000	355	22.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			242.00000	272	22.92	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			157.00000	141	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			764.00000	809	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			124.00000	111	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			880.00000	928	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			197.00000	179	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			654.00000	696	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			248.00000	229	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			504.00000	546	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			291.00000	268	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			397.00000	435	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			308.00000	283	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			364.00000	400	24.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			673.00000	618	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			80.00000	85	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			754.00000	697	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			60.00000	64	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			838.00000	780	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			45.00000	47	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			597.00000	543	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			104.00000	110	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			796.00000	738	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			52.00000	55	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			597.00000	543	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			104.00000	110	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			713.00000	657	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			70.00000	74	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			673.00000	618	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			80.00000	85	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			326.00000	299	24.13	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	7.05	Put			332.00000	366	24.13	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			882.00000	823	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			38.00000	40	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			713.00000	657	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			70.00000	74	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			291.00000	268	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			397.00000	435	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			275.00000	254	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			432.00000	471	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			248.00000	229	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			504.00000	546	26.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			223.00000	208	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			580.00000	625	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			261.00000	241	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			467.00000	509	25.79	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			235.00000	218	26.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			542.00000	585	26.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			526.00000	477	20.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			132.00000	145	20.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			971.00000	911	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			27.00000	28	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			882.00000	823	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			38.00000	40	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,156.00000	1,096	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			13.00000	13	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,062.00000	1,003	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			19.00000	20	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,109.00000	1,049	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			16.00000	16	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			1,016.00000	957	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			23.00000	24	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			926.00000	867	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			32.00000	34	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			926.00000	867	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			32.00000	34	20.71	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			275.00000	254	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			432.00000	471	25.38	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			223.00000	208	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			580.00000	625	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			213.00000	193	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			619.00000	660	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			183.00000	166	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			690.00000	733	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			170.00000	153	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			726.00000	770	27.04	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	7.70	Call			145.00000	131	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			802.00000	848	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			105.00000	94	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			961.00000	1,011	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			105.00000	94	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			961.00000	1,011	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			89.00000	79	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,045.00000	1,096	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			75.00000	66	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,131.00000	1,183	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			62.00000	55	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,219.00000	1,272	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			134.00000	120	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			841.00000	887	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			114.00000	102	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			921.00000	969	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			96.00000	86	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,003.00000	1,053	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			81.00000	72	27.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,088.00000	1,139	27.04	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.08270		7.14350		23.66	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			472.00000	438	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			479.00000	506	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			510.00000	474	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			416.00000	441	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			549.00000	514	22.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			356.00000	381	22.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			571.00000	535	22.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			328.00000	353	22.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			595.00000	556	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			301.00000	323	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			620.00000	578	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			277.00000	295	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			620.00000	578	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			277.00000	295	21.95	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			595.00000	556	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			301.00000	323	22.29	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			549.00000	514	22.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			356.00000	381	22.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			647.00000	602	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			253.00000	269	21.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			678.00000	627	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			234.00000	244	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			743.00000	691	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			200.00000	208	21.37	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	6.90	Call			571.00000	535	22.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			328.00000	353	22.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			491.00000	456	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			447.00000	473	23.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			510.00000	474	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			416.00000	441	23.40	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			529.00000	493	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			386.00000	411	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			472.00000	438	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			479.00000	506	23.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			273.00000	249	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			930.00000	966	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			246.00000	223	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,003.00000	1,040	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			335.00000	306	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			791.00000	824	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			391.00000	364	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			648.00000	681	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			437.00000	406	24.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			544.00000	574	24.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			454.00000	422	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			511.00000	539	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			777.00000	724	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			184.00000	191	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			848.00000	793	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			154.00000	161	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			885.00000	829	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			141.00000	147	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			710.00000	658	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			217.00000	226	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			885.00000	829	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			141.00000	147	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			710.00000	658	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			217.00000	226	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			812.00000	758	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			169.00000	176	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			960.00000	904	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			117.00000	121	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			678.00000	627	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			234.00000	244	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			454.00000	422	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			511.00000	539	24.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			421.00000	391	24.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			577.00000	609	24.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			391.00000	364	25.31	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.40	Put			648.00000	681	25.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			364.00000	339	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			721.00000	757	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			406.00000	377	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			612.00000	645	25.03	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			377.00000	351	25.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			684.00000	719	25.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,039.00000	982	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			96.00000	99	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,206.00000	1,147	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			62.00000	64	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,121.00000	1,063	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			78.00000	80	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			1,039.00000	982	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			96.00000	99	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			960.00000	904	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			117.00000	121	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,163.00000	1,104	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			69.00000	72	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,080.00000	1,022	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			86.00000	89	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			999.00000	942	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			106.00000	110	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			922.00000	866	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			129.00000	134	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,080.00000	1,022	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			86.00000	89	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			351.00000	323	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			758.00000	790	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			318.00000	291	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			825.00000	858	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			421.00000	391	24.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			577.00000	609	24.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			303.00000	276	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			859.00000	894	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			303.00000	276	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			859.00000	894	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			273.00000	249	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			930.00000	966	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			246.00000	223	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,003.00000	1,040	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			221.00000	200	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,078.00000	1,117	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			199.00000	179	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,155.00000	1,196	25.86	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	8.20	Call		178.00000	160	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,234.00000	1,277	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		159.00000	142	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,316.00000	1,360	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		178.00000	160	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,234.00000	1,277	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		351.00000	323	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		758.00000	790	25.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		848.00000	793	21.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		154.00000	161	21.37	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.16140	7.22190		0.00	0.00	0	0.00

Total for Derivatives:							201,004,854.80	18,876	265,589.00
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Grand Total:							201,004,854.80	18,876	265,589.00
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