

Daily MTM Report

Daily summary for 22/12/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.26000		7.21000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.18000		7.12000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.11000		7.05500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.45000		11.45000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.22000		7.16000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.24000		7.18000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.24000		7.18000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.25000		7.19000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.25000		7.18500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.25600		7.18900			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				6.73000	6.67500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.84940		9.98670		27.46	31,458,983.60	3,194	156,722.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			537.00000	463	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			550.00000	614	28.20	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			518.00000	447	28.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			582.00000	647	28.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			484.00000	416	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			647.00000	717	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			409.00000	346	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			822.00000	897	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			437.00000	375	29.74	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			750.00000	826	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			423.00000	363	29.99	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			786.00000	864	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			391.00000	330	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			855.00000	931	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			409.00000	346	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			822.00000	897	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			341.00000	286	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			955.00000	1,036	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			357.00000	300	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			921.00000	1,001	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			311.00000	259	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,024.00000	1,109	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			374.00000	315	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			887.00000	966	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			452.00000	388	29.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			715.00000	789	29.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			518.00000	447	28.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			582.00000	647	28.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			269.00000	222	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,133.00000	1,223	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			244.00000	200	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,208.00000	1,301	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			326.00000	272	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			989.00000	1,073	30.00	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 16/03/2009 Currency Future	10.75	Call			297.00000	246	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,060.00000	1,147	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			341.00000	286	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			955.00000	1,036	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			467.00000	402	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			681.00000	753	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			467.00000	402	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			681.00000	753	29.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			437.00000	375	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			750.00000	826	29.74	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			210.00000	171	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,324.00000	1,422	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			154.00000	123	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,568.00000	1,674	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			146.00000	116	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,610.00000	1,717	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			124.00000	98	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,738.00000	1,849	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			233.00000	190	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,246.00000	1,341	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,101.00000	1,964	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			14.00000	15	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			640.00000	557	27.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			403.00000	458	27.01	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			905.00000	791	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			219.00000	242	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			773.00000	670	25.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			287.00000	320	25.67	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			663.00000	578	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			376.00000	428	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			838.00000	727	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			251.00000	278	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			712.00000	621	26.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			325.00000	372	26.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			976.00000	859	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			189.00000	209	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,327.00000	1,199	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			91.00000	100	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,286.00000	1,159	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			99.00000	109	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,455.00000	1,325	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			69.00000	75	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,455.00000	1,325	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			69.00000	75	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,499.00000	1,368	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.55	Put			62.00000	68	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,633.00000	1,499	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			46.00000	50	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,588.00000	1,455	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			51.00000	56	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,543.00000	1,411	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			56.00000	62	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,724.00000	1,590	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			37.00000	40	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,499.00000	1,368	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			62.00000	68	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,957.00000	1,822	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			21.00000	22	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,863.00000	1,728	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			26.00000	28	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,770.00000	1,635	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			33.00000	36	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,678.00000	1,544	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			41.00000	45	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,412.00000	1,282	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			75.00000	83	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,245.00000	1,119	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			108.00000	119	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,678.00000	1,544	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			41.00000	45	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,588.00000	1,455	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			51.00000	56	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,245.00000	1,119	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			108.00000	119	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,165.00000	1,041	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			128.00000	141	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,005.00000	1,869	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			18.00000	20	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,910.00000	1,775	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			23.00000	25	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,816.00000	1,681	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			30.00000	32	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,369.00000	1,241	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			83.00000	91	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,910.00000	1,775	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			23.00000	25	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,816.00000	1,681	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			30.00000	32	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,369.00000	1,241	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			83.00000	91	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,286.00000	1,159	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			99.00000	109	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,205.00000	1,079	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			118.00000	130	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,957.00000	1,822	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			21.00000	22	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,863.00000	1,728	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			26.00000	28	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,412.00000	1,282	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			75.00000	83	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,724.00000	1,590	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			37.00000	40	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,126.00000	1,003	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			139.00000	154	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,049.00000	929	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			163.00000	180	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			976.00000	859	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			189.00000	209	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,049.00000	929	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			163.00000	180	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			838.00000	727	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			251.00000	278	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			712.00000	621	26.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			325.00000	372	26.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			663.00000	578	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			376.00000	428	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,205.00000	1,079	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			118.00000	130	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			905.00000	791	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			219.00000	242	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			618.00000	537	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			432.00000	487	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			576.00000	498	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			490.00000	549	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			618.00000	537	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			432.00000	487	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			576.00000	498	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			490.00000	549	27.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			501.00000	431	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			614.00000	682	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			871.00000	759	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			234.00000	259	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			805.00000	696	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			268.00000	297	25.45	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			742.00000	645	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.55	Put			305.00000	345	25.89	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			687.00000	599	26.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			350.00000	399	26.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			597.00000	517	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			460.00000	518	27.46	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			556.00000	480	27.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			520.00000	581	27.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			484.00000	416	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			647.00000	717	28.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			357.00000	300	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			921.00000	1,001	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			326.00000	272	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			989.00000	1,073	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			221.00000	180	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,285.00000	1,381	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			200.00000	162	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,363.00000	1,463	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			283.00000	234	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,096.00000	1,185	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			257.00000	211	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,170.00000	1,262	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			283.00000	234	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,096.00000	1,185	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			190.00000	153	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,403.00000	1,504	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			171.00000	138	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,485.00000	1,588	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			171.00000	138	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,485.00000	1,588	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			139.00000	110	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,652.00000	1,760	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			111.00000	87	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,825.00000	1,938	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			100.00000	77	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,913.00000	2,028	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			89.00000	69	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,002.00000	2,119	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			79.00000	61	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,093.00000	2,211	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			221.00000	180	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,285.00000	1,381	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			200.00000	162	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,363.00000	1,463	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			180.00000	145	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,444.00000	1,546	30.00	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 16/03/2009 Currency Future	11.35	Call			163.00000	130	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,526.00000	1,631	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			131.00000	104	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,695.00000	1,804	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			118.00000	92	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,781.00000	1,893	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			105.00000	82	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,869.00000	1,983	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			94.00000	73	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,957.00000	2,074	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			100.00000	77	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,913.00000	2,028	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			501.00000	431	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			614.00000	682	28.70	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			257.00000	211	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,170.00000	1,262	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			210.00000	171	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,324.00000	1,422	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			423.00000	363	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			786.00000	864	29.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			269.00000	222	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,133.00000	1,223	30.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			556.00000	480	27.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			520.00000	581	27.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.03080		10.16900		27.05	0.00	0	4,558.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			771.00000	697	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			752.00000	816	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			752.00000	680	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			783.00000	849	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			700.00000	632	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			881.00000	951	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			618.00000	548	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,049.00000	1,117	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			618.00000	548	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,049.00000	1,117	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			652.00000	584	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			983.00000	1,053	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			599.00000	531	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,080.00000	1,150	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			637.00000	566	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,018.00000	1,085	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			546.00000	481	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,177.00000	1,250	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			581.00000	514	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,112.00000	1,183	28.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.90	Call			512.00000	450	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,243.00000	1,319	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			667.00000	603	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			948.00000	1,022	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			716.00000	648	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			847.00000	917	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			734.00000	664	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			815.00000	883	27.71	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			465.00000	407	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,346.00000	1,426	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			436.00000	380	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,417.00000	1,499	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			529.00000	465	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,210.00000	1,285	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			546.00000	481	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,177.00000	1,250	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			637.00000	566	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,018.00000	1,085	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			496.00000	435	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,277.00000	1,355	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			683.00000	617	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			914.00000	986	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			683.00000	617	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			914.00000	986	28.22	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			382.00000	331	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,563.00000	1,650	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			311.00000	267	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,792.00000	1,886	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			300.00000	258	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,831.00000	1,927	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			271.00000	231	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,952.00000	2,050	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			422.00000	367	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,453.00000	1,537	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			529.00000	465	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,210.00000	1,285	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			851.00000	771	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			632.00000	691	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,081.00000	979	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			412.00000	449	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			962.00000	872	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			493.00000	541	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			871.00000	792	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			602.00000	661	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,021.00000	922	25.52	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 12/06/2009 Currency Future	9.60	Put			452.00000	491	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			912.00000	831	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			543.00000	601	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,144.00000	1,039	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			375.00000	409	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,453.00000	1,338	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			234.00000	257	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,453.00000	1,338	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			234.00000	257	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,566.00000	1,447	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			197.00000	216	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,604.00000	1,485	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			185.00000	204	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,643.00000	1,523	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			174.00000	192	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,723.00000	1,600	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			154.00000	170	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,683.00000	1,561	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			164.00000	180	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,845.00000	1,720	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			126.00000	139	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,683.00000	1,561	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			164.00000	180	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,528.00000	1,410	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			209.00000	229	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,014.00000	1,887	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			95.00000	106	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,929.00000	1,803	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			110.00000	122	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,763.00000	1,640	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			144.00000	159	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,381.00000	1,268	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			262.00000	287	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,310.00000	1,199	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			291.00000	319	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,972.00000	1,844	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			103.00000	114	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,887.00000	1,761	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			118.00000	130	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,804.00000	1,680	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			135.00000	149	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,490.00000	1,374	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			221.00000	243	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,417.00000	1,302	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			248.00000	272	25.52	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 12/06/2009 Currency Future	9.10	Call			1,345.00000	1,233	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			276.00000	302	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,190.00000	2,059	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			71.00000	78	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,101.00000	1,972	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			82.00000	91	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,763.00000	1,640	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			144.00000	159	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,845.00000	1,720	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			126.00000	139	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,058.00000	1,929	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			89.00000	98	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,887.00000	1,761	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			118.00000	130	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,490.00000	1,374	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			221.00000	243	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,723.00000	1,600	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			154.00000	170	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,643.00000	1,523	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			174.00000	192	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,566.00000	1,447	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			197.00000	216	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,345.00000	1,233	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			276.00000	302	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,276.00000	1,166	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			307.00000	336	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,209.00000	1,102	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			340.00000	371	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,276.00000	1,166	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			307.00000	336	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			962.00000	872	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			493.00000	541	25.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,021.00000	922	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			452.00000	491	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			830.00000	752	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			661.00000	721	26.89	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			790.00000	715	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			721.00000	784	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,209.00000	1,102	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			340.00000	371	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			912.00000	831	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			543.00000	601	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			790.00000	715	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			721.00000	784	27.21	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,144.00000	1,039	25.52	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 12/06/2009 Currency Future	9.40	Put			375.00000	409	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			871.00000	792	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			602.00000	661	26.58	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,051.00000	950	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			432.00000	470	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			991.00000	894	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			472.00000	513	25.52	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			934.00000	851	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			515.00000	570	25.95	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			891.00000	812	26.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			572.00000	631	26.42	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			810.00000	733	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			691.00000	752	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			771.00000	697	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			752.00000	816	27.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			563.00000	497	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,144.00000	1,216	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			436.00000	380	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,417.00000	1,499	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			408.00000	355	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,489.00000	1,574	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			716.00000	648	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			847.00000	917	27.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			480.00000	421	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,311.00000	1,390	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			450.00000	393	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,381.00000	1,463	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			512.00000	450	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,243.00000	1,319	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			450.00000	393	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,381.00000	1,463	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			395.00000	343	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,526.00000	1,612	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			369.00000	319	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,600.00000	1,689	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			345.00000	298	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,676.00000	1,767	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			322.00000	277	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,753.00000	1,846	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			357.00000	308	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,638.00000	1,728	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			333.00000	287	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,714.00000	1,806	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			290.00000	248	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,871.00000	1,968	28.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.95	Call		252.00000	214	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put		2,033.00000	2,134	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		235.00000	199	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,116.00000	2,218	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call		218.00000	184	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,199.00000	2,304	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		203.00000	171	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,284.00000	2,390	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		280.00000	239	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		1,911.00000	2,009	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		261.00000	222	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		1,992.00000	2,092	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call		243.00000	206	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put		2,074.00000	2,176	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		226.00000	192	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,157.00000	2,261	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		333.00000	287	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,714.00000	1,806	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		235.00000	199	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,116.00000	2,218	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call		700.00000	632	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put		881.00000	951	28.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call		599.00000	531	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put		1,080.00000	1,150	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call		810.00000	733	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put		691.00000	752	27.05	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call		752.00000	680	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put		783.00000	849	27.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		395.00000	343	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,526.00000	1,612	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		369.00000	319	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,600.00000	1,689	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		465.00000	407	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,346.00000	1,426	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		382.00000	331	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,563.00000	1,650	28.39	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		0.00000	771	26.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		0.00000	691	26.73	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.19120	10.32880		26.54	0.00	0	5.00
\$ / R On 14/09/2009 Currency Future	11.30	Call		3.00000	548	27.59	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put		974.00000	1,657	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.32110	10.46090		26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		0.00000	1,034	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		0.00000	1,163	26.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		1,077.00000	1,018	26.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,116.00000	1,196	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,060.00000	1,001	27.08	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,149.00000	1,230	27.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			637.00000	601	30.88	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,476.00000	2,580	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			526.00000	502	32.21	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,065.00000	3,181	32.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,307.00000	1,236	25.42	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			746.00000	814	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,043.00000	985	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,182.00000	1,264	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			948.00000	895	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,387.00000	1,474	27.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			978.00000	924	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,318.00000	1,403	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			919.00000	868	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,458.00000	1,547	28.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			878.00000	830	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,567.00000	1,659	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			892.00000	842	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,531.00000	1,621	28.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			840.00000	794	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,679.00000	1,772	28.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			865.00000	817	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,604.00000	1,696	28.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			637.00000	601	30.88	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,476.00000	2,580	30.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			770.00000	728	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,909.00000	2,007	29.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			792.00000	749	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,831.00000	1,928	29.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,265.00000	1,196	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			804.00000	875	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,112.00000	1,052	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,051.00000	1,130	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			690.00000	652	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,229.00000	2,331	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			621.00000	585	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,560.00000	2,664	31.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			563.00000	527	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,902.00000	3,006	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			487.00000	478	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,226.00000	3,357	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,148.00000	1,087	26.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			987.00000	1,066	26.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,010.00000	954	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,249.00000	1,333	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			708.00000	670	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,147.00000	2,249	30.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			576.00000	541	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,815.00000	2,920	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			506.00000	490	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,145.00000	3,269	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,173.00000	2,057	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			212.00000	236	23.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,734.00000	1,634	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			374.00000	413	23.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,399.00000	1,321	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			638.00000	700	24.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			671.00000	635	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,310.00000	2,414	30.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			469.00000	461	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,308.00000	3,440	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,253.00000	2,137	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			193.00000	215	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,802.00000	1,700	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			341.00000	379	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,448.00000	1,368	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			587.00000	647	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,185.00000	1,122	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			924.00000	1,000	26.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			978.00000	924	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,318.00000	1,403	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			816.00000	771	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,755.00000	1,850	28.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			591.00000	555	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,730.00000	2,834	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,943.00000	1,838	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			282.00000	317	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,552.00000	1,468	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			491.00000	547	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			728.00000	688	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,067.00000	2,167	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			418.00000	412	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,558.00000	3,691	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,872.00000	1,768	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			311.00000	347	23.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,499.00000	1,417	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			538.00000	596	24.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,224.00000	1,158	25.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	10.10	Put			863.00000	937	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			606.00000	570	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,645.00000	2,749	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			506.00000	490	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,145.00000	3,269	32.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			403.00000	397	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,642.00000	3,776	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,016.00000	1,909	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			256.00000	288	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,608.00000	1,521	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			447.00000	500	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			749.00000	708	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,988.00000	2,087	29.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			546.00000	514	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,985.00000	3,093	32.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			435.00000	428	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,474.00000	3,607	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,093.00000	1,983	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			232.00000	261	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,668.00000	1,577	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			408.00000	456	23.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,352.00000	1,277	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			691.00000	756	25.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			654.00000	618	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,393.00000	2,497	30.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			563.00000	527	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,902.00000	3,006	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			452.00000	444	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,391.00000	3,523	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,980.00000	1,873	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			269.00000	302	23.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,580.00000	1,494	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			469.00000	523	24.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,286.00000	1,215	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			775.00000	844	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			738.00000	698	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,027.00000	2,127	29.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			629.00000	593	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,518.00000	2,622	30.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			535.00000	508	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,025.00000	3,137	32.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			427.00000	420	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,516.00000	3,649	32.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,419.00000	2,299	23.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			158.00000	178	23.37	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,943.00000	1,838	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		282.00000	317	23.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		728.00000	688	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,067.00000	2,167	29.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call		2,504.00000	2,382	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put		143.00000	161	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call		1,608.00000	1,521	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put		447.00000	500	23.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		0.00000	2,424	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		0.00000	153	23.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call		0.00000	1,946	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put		0.00000	275	23.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call		0.00000	1,549	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put		0.00000	478	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		0.00000	1,256	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		0.00000	785	25.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		0.00000	855	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		0.00000	1,584	28.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		0.00000	718	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		0.00000	2,047	29.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		0.00000	609	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		0.00000	2,538	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		0.00000	521	31.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		0.00000	3,050	31.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.45000	10.59300		26.50	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		89.00000	1,067	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		496.00000	1,617	28.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		0.00000	772	30.47	21,230,000,000.00	27,500	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		0.00000	2,622	30.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		0.00000	1,472	25.66	40,480,000,000.00	27,500	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		0.00000	872	25.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		23.00000	950	28.87	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		870.00000	1,940	28.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.55840	14.93350		26.21	3,231,964.80	222	11,860.00
£ / R On 16/03/2009 Currency Future	14.95	Call		772.00000	597	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		789.00000	989	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		652.00000	471	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		1,018.00000	1,212	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		526.00000	366	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,243.00000	1,458	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		461.00000	315	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,378.00000	1,607	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		544.00000	380	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		1,210.00000	1,421	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.35	Call			636.00000	454	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,053.00000	1,246	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			617.00000	439	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,083.00000	1,280	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			636.00000	454	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,053.00000	1,246	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			579.00000	408	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,146.00000	1,350	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			652.00000	471	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,018.00000	1,212	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			561.00000	394	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,178.00000	1,385	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			403.00000	270	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,520.00000	1,762	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			509.00000	353	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,276.00000	1,494	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			544.00000	380	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,210.00000	1,421	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			477.00000	327	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,344.00000	1,569	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			363.00000	240	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,630.00000	1,882	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			376.00000	250	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,593.00000	1,841	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			446.00000	303	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,413.00000	1,645	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			403.00000	270	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,520.00000	1,762	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			339.00000	222	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,705.00000	1,963	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			315.00000	204	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,782.00000	2,046	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			315.00000	204	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,782.00000	2,046	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			431.00000	292	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,448.00000	1,683	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			293.00000	188	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,860.00000	2,130	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			226.00000	140	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,143.00000	2,432	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			244.00000	153	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,061.00000	2,344	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			173.00000	103	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,439.00000	2,745	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			136.00000	79	27.55	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	17.50	Put			2,702.00000	3,020	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			86.00000	47	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,202.00000	3,538	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			51.00000	26	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,767.00000	4,117	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			44.00000	22	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,911.00000	4,264	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			58.00000	30	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,624.00000	3,972	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			93.00000	51	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,110.00000	3,443	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			61.00000	31	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,577.00000	3,923	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			210.00000	129	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,226.00000	2,520	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			389.00000	260	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,556.00000	1,801	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			273.00000	173	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,939.00000	2,215	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			417.00000	281	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,484.00000	1,722	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			617.00000	439	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,083.00000	1,280	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			683.00000	504	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			950.00000	1,146	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			598.00000	423	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,114.00000	1,315	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			700.00000	522	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			917.00000	1,114	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			735.00000	559	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			852.00000	1,050	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			753.00000	578	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			820.00000	1,019	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			918.00000	715	26.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			585.00000	756	26.37	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			875.00000	678	26.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			641.00000	820	26.70	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			832.00000	644	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			699.00000	886	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			792.00000	612	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			758.00000	954	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			717.00000	540	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			884.00000	1,082	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			832.00000	644	27.04	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			699.00000	886	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
£ / R On 16/03/2009 Currency Future	14.90	Call			792.00000	612	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			758.00000	954	27.38	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			896.00000	696	26.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			613.00000	788	26.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			854.00000	661	26.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			670.00000	853	26.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			812.00000	628	27.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			728.00000	920	27.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			667.00000	487	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			984.00000	1,179	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			477.00000	327	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,344.00000	1,569	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			446.00000	303	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,413.00000	1,645	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			735.00000	559	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			852.00000	1,050	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			700.00000	522	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			917.00000	1,114	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			561.00000	394	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,178.00000	1,385	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			493.00000	340	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,310.00000	1,531	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			461.00000	315	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,378.00000	1,607	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			526.00000	366	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,243.00000	1,458	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			363.00000	240	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,630.00000	1,882	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			339.00000	222	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,705.00000	1,963	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			253.00000	159	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,020.00000	2,301	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			417.00000	281	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,484.00000	1,722	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			389.00000	260	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,556.00000	1,801	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			273.00000	173	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,939.00000	2,215	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			235.00000	146	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,102.00000	2,388	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			351.00000	231	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,667.00000	1,922	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			327.00000	213	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,743.00000	2,004	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			304.00000	196	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.45	Put			1,821.00000	2,088	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			283.00000	181	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,899.00000	2,172	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			263.00000	166	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,979.00000	2,258	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			446.00000	303	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,413.00000	1,645	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			194.00000	118	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,311.00000	2,609	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			180.00000	108	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,396.00000	2,699	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			166.00000	99	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,483.00000	2,790	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			153.00000	90	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,570.00000	2,882	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			79.00000	42	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,295.00000	3,634	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			72.00000	38	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,389.00000	3,730	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			66.00000	35	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,483.00000	3,826	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			55.00000	28	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,672.00000	4,020	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			51.00000	26	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,767.00000	4,117	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			46.00000	23	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,863.00000	4,215	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			42.00000	21	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,959.00000	4,313	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			130.00000	75	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,747.00000	3,067	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			120.00000	68	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,837.00000	3,160	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			111.00000	62	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,927.00000	3,254	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			102.00000	57	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,018.00000	3,348	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			120.00000	68	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,837.00000	3,160	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			102.00000	57	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,018.00000	3,348	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			79.00000	42	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,295.00000	3,634	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			66.00000	35	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,483.00000	3,826	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.10	Call			82.00000	44	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,249.00000	3,586	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			75.00000	40	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,342.00000	3,682	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			69.00000	37	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,436.00000	3,778	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			63.00000	33	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,530.00000	3,875	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			53.00000	27	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,720.00000	4,069	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			48.00000	24	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,815.00000	4,166	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			40.00000	20	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,007.00000	4,361	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			61.00000	31	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,577.00000	3,923	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			42.00000	21	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,959.00000	4,313	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			39.00000	19	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,055.00000	4,410	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			35.00000	17	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,152.00000	4,509	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			32.00000	15	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,249.00000	4,607	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			29.00000	14	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,346.00000	4,705	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			55.00000	28	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,672.00000	4,020	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			39.00000	19	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,055.00000	4,410	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			35.00000	17	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,152.00000	4,509	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			125.00000	72	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,792.00000	3,113	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			115.00000	65	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,882.00000	3,207	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			106.00000	59	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,973.00000	3,301	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			98.00000	54	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,064.00000	3,396	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			90.00000	49	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,156.00000	3,491	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			187.00000	113	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,353.00000	2,654	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			160.00000	94	27.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.30	Put		2,526.00000	2,836	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call		147.00000	86	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put		2,614.00000	2,928	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call		235.00000	146	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put		2,102.00000	2,388	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		218.00000	134	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		2,184.00000	2,476	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call		202.00000	123	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put		2,268.00000	2,565	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		187.00000	113	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		2,353.00000	2,654	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		125.00000	72	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		2,792.00000	3,113	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		327.00000	213	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,743.00000	2,004	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		226.00000	140	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		2,143.00000	2,432	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		218.00000	134	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		2,184.00000	2,476	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		493.00000	340	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,310.00000	1,531	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		461.00000	315	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,378.00000	1,607	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		283.00000	181	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		1,899.00000	2,172	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		717.00000	540	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		884.00000	1,082	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		376.00000	250	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,593.00000	1,841	27.55	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		812.00000	628	27.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		728.00000	920	27.20	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		0.00000	734	26.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		0.00000	725	26.21	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		0.00000	696	26.53	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		0.00000	788	26.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.82580	15.20530		25.53	0.00	0	73.00
£ / R On 12/06/2009 Currency Future	15.20	Call		1,085.00000	908	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,079.00000	1,282	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		962.00000	773	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,307.00000	1,497	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		830.00000	654	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,524.00000	1,728	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		741.00000	579	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,686.00000	1,903	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		848.00000	670	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.85	Put			1,493.00000	1,694	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			926.00000	737	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,371.00000	1,561	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			906.00000	720	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,401.00000	1,594	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			946.00000	755	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,341.00000	1,529	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			886.00000	703	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,431.00000	1,627	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			946.00000	755	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,341.00000	1,529	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			676.00000	524	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,821.00000	2,048	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			793.00000	623	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,588.00000	1,797	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			758.00000	593	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,653.00000	1,867	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			630.00000	485	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,925.00000	2,159	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,164.00000	974	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			959.00000	1,148	25.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			724.00000	564	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,719.00000	1,939	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			661.00000	510	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,855.00000	2,085	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			601.00000	461	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,996.00000	2,235	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			573.00000	438	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,068.00000	2,312	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			560.00000	426	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,104.00000	2,351	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			645.00000	498	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,890.00000	2,122	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			708.00000	550	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,753.00000	1,975	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			546.00000	415	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,141.00000	2,390	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			460.00000	345	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,405.00000	2,669	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			484.00000	364	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,328.00000	2,588	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			386.00000	285	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,681.00000	2,959	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			331.00000	241	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,926.00000	3,215	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.40	Call			241.00000	171	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,435.00000	3,745	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			173.00000	119	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,968.00000	4,294	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			159.00000	109	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,104.00000	4,433	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			193.00000	135	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,788.00000	4,109	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			247.00000	176	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,392.00000	3,700	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			261.00000	186	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,306.00000	3,610	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			199.00000	139	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,743.00000	4,063	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			438.00000	327	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,483.00000	2,751	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			692.00000	537	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,787.00000	2,011	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			995.00000	810	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,240.00000	1,434	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			867.00000	686	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,462.00000	1,661	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,030.00000	848	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,175.00000	1,372	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,066.00000	887	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,111.00000	1,312	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,247.00000	1,047	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			841.00000	1,021	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,206.00000	1,010	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			901.00000	1,084	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,124.00000	940	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,018.00000	1,214	26.19	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,048.00000	867	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,142.00000	1,342	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,012.00000	828	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,207.00000	1,403	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			979.00000	791	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,273.00000	1,465	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,247.00000	1,047	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			841.00000	1,021	25.53	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,206.00000	1,010	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			901.00000	1,084	25.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,048.00000	867	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,142.00000	1,342	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,012.00000	828	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.40	Put			1,207.00000	1,403	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,144.00000	957	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			988.00000	1,181	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,104.00000	924	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,049.00000	1,248	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			962.00000	773	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,307.00000	1,497	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			867.00000	686	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,462.00000	1,661	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			830.00000	654	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,524.00000	1,728	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,226.00000	1,028	25.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			871.00000	1,052	25.63	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,185.00000	992	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			930.00000	1,116	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,144.00000	957	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			988.00000	1,181	26.07	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,104.00000	924	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,049.00000	1,248	26.30	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			926.00000	737	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,371.00000	1,561	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			724.00000	564	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,719.00000	1,939	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			830.00000	654	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,524.00000	1,728	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			758.00000	593	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,653.00000	1,867	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			811.00000	638	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,556.00000	1,763	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			776.00000	608	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,620.00000	1,832	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			661.00000	510	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,855.00000	2,085	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			793.00000	623	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,588.00000	1,797	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			692.00000	537	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,787.00000	2,011	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			601.00000	461	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,996.00000	2,235	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			546.00000	415	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,141.00000	2,390	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			573.00000	438	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,068.00000	2,312	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			521.00000	394	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,215.00000	2,468	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.00	Call			496.00000	374	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,291.00000	2,548	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			521.00000	394	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,215.00000	2,468	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			472.00000	354	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,367.00000	2,628	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			616.00000	473	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,960.00000	2,197	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			587.00000	449	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,032.00000	2,273	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			533.00000	405	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,178.00000	2,429	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			508.00000	384	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,253.00000	2,508	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			741.00000	579	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,686.00000	1,903	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			676.00000	524	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,821.00000	2,048	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			533.00000	405	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,178.00000	2,429	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			417.00000	309	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,561.00000	2,834	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			396.00000	293	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,641.00000	2,917	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			376.00000	277	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,721.00000	3,001	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			358.00000	262	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,802.00000	3,086	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			234.00000	166	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,479.00000	3,790	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			222.00000	156	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,567.00000	3,880	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			210.00000	147	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,655.00000	3,971	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			188.00000	131	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,833.00000	4,155	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			178.00000	123	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,923.00000	4,247	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			168.00000	116	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,013.00000	4,340	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			322.00000	234	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,967.00000	3,258	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			306.00000	221	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,051.00000	3,346	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			290.00000	209	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.05	Put			3,135.00000	3,433	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			275.00000	197	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,220.00000	3,522	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			306.00000	221	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,051.00000	3,346	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			275.00000	197	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,220.00000	3,522	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			234.00000	166	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,479.00000	3,790	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			210.00000	147	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,655.00000	3,971	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			228.00000	161	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,523.00000	3,835	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			216.00000	152	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,611.00000	3,926	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			204.00000	143	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,699.00000	4,017	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			183.00000	127	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,878.00000	4,201	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			164.00000	112	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,058.00000	4,386	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			155.00000	106	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,149.00000	4,480	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			188.00000	131	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,833.00000	4,155	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			168.00000	116	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,013.00000	4,340	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			150.00000	102	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,195.00000	4,527	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			142.00000	96	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,287.00000	4,621	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			134.00000	91	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,379.00000	4,715	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			127.00000	85	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,471.00000	4,809	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			183.00000	127	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,878.00000	4,201	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			146.00000	99	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,241.00000	4,574	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			138.00000	93	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,333.00000	4,668	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			406.00000	301	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,601.00000	2,875	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			367.00000	270	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,762.00000	3,044	26.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.70	Call			349.00000	255	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,843.00000	3,129	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			314.00000	228	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,009.00000	3,302	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			298.00000	215	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,093.00000	3,389	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			283.00000	203	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,177.00000	3,477	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			268.00000	192	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,263.00000	3,566	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			472.00000	354	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,367.00000	2,628	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			449.00000	336	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,444.00000	2,710	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			427.00000	318	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,522.00000	2,792	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			406.00000	301	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,601.00000	2,875	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			314.00000	228	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,009.00000	3,302	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			587.00000	449	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,032.00000	2,273	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			460.00000	345	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,405.00000	2,669	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			484.00000	364	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,328.00000	2,588	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			417.00000	309	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,561.00000	2,834	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			376.00000	277	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,721.00000	3,001	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			645.00000	498	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,890.00000	2,122	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,030.00000	848	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,175.00000	1,372	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			848.00000	670	26.42	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,493.00000	1,694	26.42	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.06250		15.44370		25.34	45,187.50	3	3.00
£ / R On 14/09/2009 Currency Future	15.80	Call			126.00000	1,028	26.03	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			483.00000	1,765	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.75170		13.86690		24.91	440,054.40	32	4,636.00
€ / R On 16/03/2009 Currency Future	13.85	Call			686.00000	620	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			669.00000	718	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			511.00000	460	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,045.00000	1,108	27.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.45	Call			499.00000	448	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,082.00000	1,146	27.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			583.00000	525	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			866.00000	923	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			667.00000	603	25.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			700.00000	751	25.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			792.00000	718	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			526.00000	566	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			840.00000	762	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			473.00000	510	24.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			890.00000	809	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			423.00000	458	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			916.00000	834	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			399.00000	432	23.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			864.00000	785	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			447.00000	484	23.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			970.00000	886	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			353.00000	384	23.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			942.00000	860	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			376.00000	408	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			792.00000	718	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			526.00000	566	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,088.00000	998	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			271.00000	296	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,057.00000	969	22.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			290.00000	317	22.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			770.00000	696	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			553.00000	595	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			816.00000	740	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			499.00000	538	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			998.00000	913	23.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			331.00000	361	23.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,192.00000	1,093	22.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			225.00000	241	22.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,156.00000	1,059	22.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			239.00000	257	22.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			706.00000	638	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			639.00000	686	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			583.00000	525	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			866.00000	923	26.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			474.00000	425	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,157.00000	1,224	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			399.00000	357	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,432.00000	1,505	29.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			615.00000	554	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.05	Put			798.00000	853	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			632.00000	570	25.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			765.00000	818	25.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,749.00000	1,637	21.81	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			82.00000	85	21.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,339.00000	1,237	22.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			172.00000	185	22.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,227.00000	1,128	22.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			211.00000	226	22.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,496.00000	1,390	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			129.00000	138	22.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,840.00000	1,726	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			74.00000	74	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,840.00000	1,726	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			74.00000	74	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,887.00000	1,772	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			70.00000	70	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,794.00000	1,680	21.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			78.00000	78	21.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,619.00000	1,511	21.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			102.00000	109	21.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,661.00000	1,552	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			94.00000	101	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,536.00000	1,430	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			119.00000	128	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,026.00000	1,912	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			59.00000	61	22.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,703.00000	1,594	21.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			86.00000	93	21.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,933.00000	1,819	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			66.00000	67	22.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,405.00000	2,292	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			38.00000	40	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,310.00000	2,196	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			43.00000	45	24.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,215.00000	2,101	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			48.00000	49	23.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,120.00000	2,006	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			53.00000	55	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,661.00000	1,552	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			94.00000	101	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,357.00000	2,244	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			41.00000	43	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,262.00000	2,149	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			45.00000	47	23.80	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.75	Call			2,167.00000	2,054	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			50.00000	52	23.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,073.00000	1,959	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			56.00000	58	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,979.00000	1,865	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			63.00000	64	22.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,887.00000	1,772	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			70.00000	70	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,120.00000	2,006	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			53.00000	55	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,577.00000	1,470	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			110.00000	118	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,794.00000	1,680	21.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			78.00000	78	21.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,456.00000	1,351	22.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			139.00000	149	22.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,377.00000	1,274	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			160.00000	172	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,456.00000	1,351	22.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			139.00000	149	22.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,377.00000	1,274	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			160.00000	172	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,301.00000	1,200	22.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			184.00000	198	22.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,416.00000	1,312	22.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			149.00000	160	22.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,262.00000	2,149	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			45.00000	47	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,073.00000	1,959	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			56.00000	58	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,619.00000	1,511	21.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			102.00000	109	21.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,416.00000	1,312	22.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			149.00000	160	22.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,264.00000	1,164	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			197.00000	212	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			686.00000	620	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			669.00000	718	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			599.00000	539	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			832.00000	888	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,122.00000	1,028	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			255.00000	276	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,264.00000	1,164	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			197.00000	212	22.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			748.00000	676	24.75	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	Put		581.00000	624	24.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call		539.00000	484	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put		972.00000	1,033	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call		816.00000	740	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put		499.00000	538	24.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		2,453.00000	2,340	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		36.00000	38	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call		380.00000	340	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put		1,513.00000	1,588	29.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call		289.00000	257	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put		2,022.00000	2,105	31.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call		221.00000	196	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put		2,554.00000	2,644	33.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call		171.00000	151	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put		3,104.00000	3,199	35.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		1,227.00000	1,128	22.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		211.00000	226	22.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call		451.00000	404	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put		1,234.00000	1,302	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call		339.00000	303	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put		1,722.00000	1,801	30.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		258.00000	229	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,241.00000	2,327	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call		199.00000	175	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put		2,782.00000	2,873	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call		276.00000	245	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put		2,109.00000	2,193	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call		194.00000	171	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put		2,827.00000	2,920	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call		131.00000	112	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put		3,564.00000	3,660	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call		76.00000	63	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put		4,309.00000	4,411	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		2,551.00000	2,437	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		34.00000	35	25.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		727.00000	656	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		610.00000	654	24.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		324.00000	289	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		1,807.00000	1,888	31.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		226.00000	200	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,509.00000	2,599	33.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call		161.00000	142	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put		3,244.00000	3,340	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call		97.00000	81	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put		3,980.00000	4,079	35.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.95	Call			2,943.00000	2,828	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			26.00000	26	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			389.00000	348	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,472.00000	1,547	29.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			270.00000	239	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,153.00000	2,238	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			190.00000	168	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,873.00000	2,966	34.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			127.00000	108	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,610.00000	3,706	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,286.00000	3,172	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	20	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,502.00000	2,388	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			35.00000	37	24.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			462.00000	415	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,195.00000	1,263	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			317.00000	282	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,850.00000	1,931	31.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			158.00000	137	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,291.00000	3,385	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,725.00000	3,611	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			8.00000	9	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,972.00000	3,857	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			5.00000	5	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,189.00000	3,073	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			22.00000	22	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			440.00000	394	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,273.00000	1,342	28.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			303.00000	269	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,936.00000	2,017	31.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			212.00000	187	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,645.00000	2,735	33.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			4,071.00000	3,956	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			4.00000	4	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,286.00000	3,172	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	20	29.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			462.00000	415	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,195.00000	1,263	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			4,021.00000	3,907	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			4.00000	5	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,238.00000	3,123	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			21.00000	21	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			310.00000	276	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,893.00000	1,974	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			217.00000	191	33.85	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	16.25	Put			2,600.00000	2,690	33.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,170.00000	4,055	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			3.00000	3	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,383.00000	3,269	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			16.00000	18	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,600.00000	2,485	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			33.00000	34	25.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			486.00000	436	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,119.00000	1,185	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			331.00000	296	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,764.00000	1,844	30.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			231.00000	205	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,464.00000	2,553	33.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,774.00000	3,660	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			7.00000	8	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,992.00000	2,877	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			25.00000	25	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			599.00000	539	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			832.00000	888	26.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,676.00000	3,562	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			9.00000	10	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,894.00000	2,779	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			27.00000	27	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			568.00000	511	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			901.00000	959	26.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			264.00000	234	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,197.00000	2,282	32.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			186.00000	164	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			2,919.00000	3,012	34.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,578.00000	3,464	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			11.00000	12	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,795.00000	2,681	26.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			29.00000	29	26.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			539.00000	484	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			972.00000	1,033	27.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			363.00000	324	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,596.00000	1,673	30.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			252.00000	223	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,285.00000	2,372	32.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			179.00000	157	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,012.00000	3,106	35.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,873.00000	3,758	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			6.00000	7	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			3,090.00000	2,975	27.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			23.00000	23	27.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.40	Call			1,577.00000	1,470	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			110.00000	118	21.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			419.00000	375	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,352.00000	1,423	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			203.00000	179	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,736.00000	2,827	34.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,529.00000	3,415	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			12.00000	13	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,746.00000	2,632	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			30.00000	30	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			525.00000	472	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,008.00000	1,070	27.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			355.00000	317	30.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,638.00000	1,715	30.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			247.00000	219	32.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,330.00000	2,417	32.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			175.00000	154	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,058.00000	3,152	35.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,432.00000	3,318	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			15.00000	16	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,649.00000	2,534	25.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			32.00000	32	25.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			236.00000	209	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,419.00000	2,507	33.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			168.00000	148	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,151.00000	3,246	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,480.00000	3,366	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			13.00000	15	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,697.00000	2,583	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			31.00000	31	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			347.00000	310	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,680.00000	1,758	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			241.00000	214	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,374.00000	2,462	33.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,774.00000	3,660	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			7.00000	8	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,824.00000	3,709	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			7.00000	7	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			3,041.00000	2,926	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			24.00000	24	27.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			409.00000	366	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,392.00000	1,464	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			282.00000	251	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,066.00000	2,149	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,627.00000	3,513	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.25	Put		10.00000	11	29.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call		2,845.00000	2,730	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put		28.00000	28	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call		553.00000	497	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put		936.00000	996	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call		371.00000	332	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put		1,555.00000	1,630	29.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		258.00000	229	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,241.00000	2,327	32.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		182.00000	161	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		2,965.00000	3,059	34.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		150.00000	128	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		3,383.00000	3,476	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,992.00000	2,877	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		25.00000	25	27.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		942.00000	860	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		376.00000	408	23.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		770.00000	696	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		553.00000	595	24.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		168.00000	148	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,151.00000	3,246	35.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		104.00000	87	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		3,887.00000	3,985	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		107.00000	90	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		3,840.00000	3,939	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		0.00000	3,123	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		0.00000	21	28.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		0.00000	2,340	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		0.00000	38	24.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		0.00000	998	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		0.00000	296	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		0.00000	276	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		0.00000	1,974	31.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		0.00000	133	35.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		0.00000	3,431	35.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.98360	14.09810		24.76	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	14.10	Call		979.00000	904	25.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		981.00000	1,020	25.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		785.00000	711	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,337.00000	1,378	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		766.00000	693	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,368.00000	1,410	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		891.00000	822	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,143.00000	1,188	25.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		961.00000	886	25.14	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 12/06/2009 Currency Future	14.15	Put			1,013.00000	1,053	25.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,077.00000	997	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			829.00000	864	24.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,138.00000	1,057	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			740.00000	774	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,192.00000	1,097	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			694.00000	714	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,220.00000	1,124	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			672.00000	691	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,165.00000	1,077	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			717.00000	743	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,277.00000	1,180	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			629.00000	646	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,220.00000	1,124	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			672.00000	691	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,248.00000	1,152	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			650.00000	668	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,366.00000	1,266	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			568.00000	583	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,366.00000	1,266	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			568.00000	583	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,336.00000	1,237	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			588.00000	603	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,037.00000	958	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			889.00000	925	24.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,306.00000	1,208	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			608.00000	624	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,098.00000	1,018	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			800.00000	834	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,306.00000	1,208	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			608.00000	624	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,458.00000	1,357	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			510.00000	523	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,396.00000	1,296	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			548.00000	562	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,192.00000	1,097	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			694.00000	714	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			979.00000	904	25.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			981.00000	1,020	25.02	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			844.00000	767	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,246.00000	1,284	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			694.00000	625	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,496.00000	1,541	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			597.00000	533	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,698.00000	1,749	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.30	Call			908.00000	837	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,110.00000	1,154	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			943.00000	870	25.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,045.00000	1,086	25.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,621.00000	1,516	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			423.00000	433	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,490.00000	1,388	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			492.00000	504	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,724.00000	1,618	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			376.00000	384	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,054.00000	1,944	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			256.00000	260	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,016.00000	1,906	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			268.00000	272	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,093.00000	1,982	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			245.00000	248	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,016.00000	1,906	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			268.00000	272	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,867.00000	1,758	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			319.00000	325	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,904.00000	1,795	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			306.00000	311	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,795.00000	1,687	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			347.00000	354	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,251.00000	2,139	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			203.00000	205	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,941.00000	1,831	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			293.00000	298	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,132.00000	2,020	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			234.00000	237	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,211.00000	2,099	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			213.00000	215	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,171.00000	2,059	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			223.00000	226	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,540.00000	2,426	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			142.00000	143	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,456.00000	2,342	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			158.00000	159	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,373.00000	2,260	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			175.00000	176	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,291.00000	2,179	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			193.00000	195	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,978.00000	1,868	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			280.00000	285	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,498.00000	2,384	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	11.75	Put			150.00000	151	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,414.00000	2,301	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			166.00000	167	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,332.00000	2,219	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			184.00000	185	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,867.00000	1,758	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			319.00000	325	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,211.00000	2,099	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			213.00000	215	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,831.00000	1,723	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			333.00000	339	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,759.00000	1,652	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			361.00000	369	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,251.00000	2,139	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			203.00000	205	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,171.00000	2,059	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			223.00000	226	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,655.00000	1,550	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			407.00000	416	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,583.00000	2,469	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			135.00000	135	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,414.00000	2,301	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			166.00000	167	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,795.00000	1,687	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			347.00000	354	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,588.00000	1,484	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			440.00000	450	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,522.00000	1,419	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			474.00000	486	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,655.00000	1,550	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			407.00000	416	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,831.00000	1,723	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			333.00000	339	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,690.00000	1,583	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			391.00000	400	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,054.00000	1,944	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			256.00000	260	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,978.00000	1,868	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			280.00000	285	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,690.00000	1,583	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			391.00000	400	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,621.00000	1,516	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			423.00000	433	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,555.00000	1,451	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			457.00000	468	23.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.05	Call			1,522.00000	1,419	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			474.00000	486	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,118.00000	1,037	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			770.00000	804	24.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,427.00000	1,326	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			529.00000	542	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,057.00000	977	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			859.00000	894	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			925.00000	853	25.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,077.00000	1,120	25.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			859.00000	787	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,211.00000	1,253	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			824.00000	748	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,276.00000	1,315	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			748.00000	676	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,400.00000	1,442	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			712.00000	641	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,464.00000	1,508	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			677.00000	609	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,529.00000	1,575	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			644.00000	577	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,596.00000	1,644	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,017.00000	940	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			919.00000	956	24.76	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			875.00000	806	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,177.00000	1,223	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			804.00000	729	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,306.00000	1,346	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			908.00000	837	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,110.00000	1,154	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			875.00000	806	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,177.00000	1,223	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			804.00000	729	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,306.00000	1,346	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			730.00000	658	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,432.00000	1,475	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			660.00000	593	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,562.00000	1,609	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			628.00000	562	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,630.00000	1,679	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			566.00000	505	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,768.00000	1,821	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			538.00000	478	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,840.00000	1,894	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			510.00000	452	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.50	Put			1,912.00000	1,968	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			484.00000	427	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			1,986.00000	2,044	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			730.00000	658	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,432.00000	1,475	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			694.00000	625	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,496.00000	1,541	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			566.00000	505	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,768.00000	1,821	25.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,098.00000	1,018	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			800.00000	834	24.29	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			998.00000	921	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			950.00000	988	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,490.00000	1,388	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			492.00000	504	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,057.00000	977	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			859.00000	894	24.52	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			998.00000	921	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			950.00000	988	24.89	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			961.00000	886	25.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,013.00000	1,053	25.14	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,165.00000	1,077	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			717.00000	743	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,458.00000	1,357	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			510.00000	523	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			0.00000	1,057	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			0.00000	774	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			0.00000	870	25.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			0.00000	1,086	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.19050		14.30490		24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			66.00000	941	25.19	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			611.00000	1,601	25.19	0.00	0	0.00
ALBI On 05/02/2009 Index Future			306.68700		307.86000		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			315.00000		316.01900		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			320.57600		322.63100		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.93700		126.12900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			129.35100		129.54800		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			132.44500		132.64400		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovI			307.70400		308.64900		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovI			316.04500		317.01350		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovI			323.60500		324.59150		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
ILBI On 05/02/2009 Index Future			338.57800		339.13400		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			348.48100		349.02800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.06700		9.04600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			7.99700		7.98000		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.06900		7.29200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			7.80700		8.22300		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			7.91000		7.88400		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.66900		7.96700		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			7.88200		7.85400		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.42500		11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.63900		10.53400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.74200		8.68400		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.32400		7.30500		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.00800		7.04400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			7.88300		7.86000		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.45200		7.44500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.27500		7.27600		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.65500		7.62800		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.46800		7.44500		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.39300		7.37200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.52000		7.49700		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.39400		7.37600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.33100		7.31500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.68700		11.68900		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.58500		11.59500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.50300		11.50700		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.54300		11.53400		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
JROD On 30/04/2009 jRod			11.32600		11.30500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.02000		10.99100		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.00500		10.98300		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			299.98100		301.16700		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			308.11200		309.32900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			315.48300		316.72300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.91000		6.84800		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,696.00000	4,601	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			6.23000		6.15700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,145.00000	4,053	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			199.00000	203	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.50100		5.41200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,050.00000	4,966	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			563.00000	574	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,252.00000	5,167	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			514.00000	524	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.07500		7.01200		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			7,784.00000	7,394	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			287.00000	293	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			10,465.00000	10,068	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			96.00000	95	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			17,188.00000	16,792	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			4.00000	3	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			13,184.00000	12,788	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			29.00000	27	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			14,533.00000	14,137	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			15.00000	14	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			6.90500		6.83800		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			12,922.00000	12,533	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			482.00000	503	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			6.78200		6.71200		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			14,042.00000	13,628	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			6.00000	7	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.04800		6.98600		24.97	953,515.15	7	5,362.00
R186 On 05/02/2009 Bond Future	9.25	Call			24,798.00000	24,012	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			73.00000	69	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			6.94100		6.87800		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			16,429.00000	15,750	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,172.00000	3,291	24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 07/05/2009 Bond Future	9.00	Call			24,748.00000	23,992	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,220.00000	1,262	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.87500		6.81100		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			27,052.00000	26,326	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,871.00000	2,955	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.32100		11.29600		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			742.00000	717	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			769.00000	746	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.23700		11.14700		0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			100.00000	88	0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			144.00000	158	0.49	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.09800		7.03400		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			10,354.00000	10,036	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			6.87700		6.81000		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			11,077.00000	10,753	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.73100		6.66000		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			11,375.00000	11,043	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			4.00000	5	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.14900		7.08600		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			13,238.00000	12,820	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			6.98900		6.92400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			12,637.00000	12,210	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			6.88500		6.81800		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			14,409.00000	13,976	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			7.15900		7.09600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			14,311.00000	13,853	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			7.01500		6.95100		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			13,611.00000	13,149	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			6.92600		6.85900		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			15,505.00000	15,027	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R206 On 05/02/2009 Bond Future			7.11100	7.05700		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		8,623.00000	8,399	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			6.86500	6.80800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		8,365.00000	8,137	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		3.00000	4	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.69700	6.63700		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		9,513.00000	9,283	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		10.00000	11	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.17400	7.11200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		14,611.00000	14,144	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.04600	6.98200		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		13,846.00000	13,365	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put		0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			6.96600	6.90000		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		15,771.00000	15,280	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			7.19400	7.11800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		11,817.00000	11,220	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future			7.07700	7.00100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		12,597.00000	12,001	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			7.01600	6.94000		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		16,092.00000	15,500	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			6.68000	6.61900		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		23,133.00000	22,401	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			6.59400	6.53200		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		24,143.00000	23,388	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			6.53900	6.47600		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		22,804.00000	22,032	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			303.83700	304.77400		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			312.07300	313.03400		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			319.53800	320.51600		0.00	0.00	0	100.00

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			6.70080	6.78680		24.39	0.00	0	4,850.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		325.00000	278	25.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		338.00000	377	25.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		261.00000	222	26.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		474.00000	521	26.83	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		247.00000	210	27.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		511.00000	560	27.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		275.00000	234	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		438.00000	484	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		307.00000	262	25.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		371.00000	411	25.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		325.00000	278	25.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		338.00000	377	25.18	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		345.00000	295	24.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		308.00000	344	24.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		365.00000	313	24.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		278.00000	312	24.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		365.00000	313	24.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		278.00000	312	24.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		386.00000	332	23.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		250.00000	281	23.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call		409.00000	353	23.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put		222.00000	252	23.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call		461.00000	399	22.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put		175.00000	198	22.77	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		291.00000	248	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		404.00000	447	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		275.00000	234	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		438.00000	484	26.41	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call		291.00000	248	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put		404.00000	447	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call		105.00000	79	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put		968.00000	1,028	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call		82.00000	60	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put		1,095.00000	1,159	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call		134.00000	103	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put		847.00000	903	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		183.00000	145	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		696.00000	744	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		223.00000	185	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		586.00000	634	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call		235.00000	200	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		548.00000	599	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		491.00000	426	22.48	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	6.45	Put			154.00000	175	22.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			557.00000	485	22.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			120.00000	134	22.02	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			630.00000	554	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			94.00000	103	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			434.00000	375	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			198.00000	224	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			593.00000	518	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			106.00000	117	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			434.00000	375	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			198.00000	224	23.17	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			522.00000	454	22.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			135.00000	153	22.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			491.00000	426	22.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			154.00000	175	22.48	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			247.00000	210	27.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			511.00000	560	27.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			669.00000	591	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			82.00000	90	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			522.00000	454	22.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			135.00000	153	22.19	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			223.00000	185	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			586.00000	634	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			212.00000	171	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			625.00000	670	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			183.00000	145	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			696.00000	744	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			157.00000	123	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			770.00000	822	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			197.00000	157	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			660.00000	707	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			170.00000	134	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			733.00000	783	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			386.00000	332	23.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			250.00000	281	23.98	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			749.00000	669	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			62.00000	68	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			669.00000	591	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			82.00000	90	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			920.00000	837	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			33.00000	36	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			833.00000	751	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			46.00000	50	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			876.00000	793	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			39.00000	42	21.85	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	6.05	Call			790.00000	709	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			54.00000	58	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			708.00000	629	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			71.00000	78	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			708.00000	629	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			71.00000	78	21.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			212.00000	171	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			625.00000	670	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			157.00000	123	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			770.00000	822	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			145.00000	113	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			808.00000	862	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			124.00000	95	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			887.00000	944	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			114.00000	87	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			927.00000	986	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			97.00000	72	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,010.00000	1,072	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			69.00000	50	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,182.00000	1,249	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			69.00000	50	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,182.00000	1,249	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			58.00000	41	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,271.00000	1,340	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			48.00000	34	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,361.00000	1,433	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			40.00000	27	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,453.00000	1,527	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			89.00000	66	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,052.00000	1,115	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			75.00000	55	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,138.00000	1,204	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			63.00000	45	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,226.00000	1,294	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			53.00000	37	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,316.00000	1,386	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			0.00000	353	23.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			0.00000	252	23.58	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			0.00000	200	27.66	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			0.00000	599	27.66	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.79580		6.88160		23.97	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			453.00000	409	24.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			472.00000	513	24.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			388.00000	349	25.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			606.00000	654	25.61	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	7.15	Call			373.00000	337	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			642.00000	691	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			403.00000	363	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			571.00000	617	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			435.00000	393	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			504.00000	547	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			453.00000	409	24.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			472.00000	513	24.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			472.00000	426	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			440.00000	480	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			492.00000	444	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			410.00000	448	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			492.00000	444	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			410.00000	448	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			472.00000	426	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			440.00000	480	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			435.00000	393	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			504.00000	547	24.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			511.00000	463	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			379.00000	417	23.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			532.00000	483	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			350.00000	387	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			576.00000	523	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			294.00000	327	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			403.00000	363	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			571.00000	617	25.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			419.00000	378	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			537.00000	582	25.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			373.00000	337	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			642.00000	691	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			196.00000	166	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,115.00000	1,170	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			176.00000	147	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,194.00000	1,252	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			245.00000	209	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			963.00000	1,014	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			302.00000	262	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			820.00000	866	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			347.00000	308	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			715.00000	762	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			360.00000	324	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			678.00000	728	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			601.00000	545	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			269.00000	299	22.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			658.00000	595	21.98	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.45	Put			227.00000	249	21.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			690.00000	622	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			209.00000	226	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			553.00000	502	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			322.00000	356	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			690.00000	622	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			209.00000	226	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			553.00000	502	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			322.00000	356	23.13	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			627.00000	569	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			245.00000	273	22.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			758.00000	687	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			176.00000	191	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			532.00000	483	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			350.00000	387	23.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			360.00000	324	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			678.00000	728	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			335.00000	292	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			753.00000	796	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			302.00000	262	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			820.00000	866	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			272.00000	234	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			890.00000	938	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			318.00000	276	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			786.00000	831	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			287.00000	248	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			855.00000	902	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			829.00000	755	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			147.00000	159	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			981.00000	903	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			99.00000	108	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			903.00000	828	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			122.00000	132	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			829.00000	755	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			147.00000	159	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			758.00000	687	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			176.00000	191	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			942.00000	865	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			110.00000	119	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			866.00000	791	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			134.00000	145	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			793.00000	720	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			161.00000	175	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			724.00000	654	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			192.00000	208	21.75	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	6.15	Call			866.00000	791	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			134.00000	145	21.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			258.00000	222	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			926.00000	976	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			232.00000	198	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,000.00000	1,052	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			335.00000	292	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			753.00000	796	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			219.00000	187	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,038.00000	1,091	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			219.00000	187	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,038.00000	1,091	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			196.00000	166	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,115.00000	1,170	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			176.00000	147	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,194.00000	1,252	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			157.00000	131	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,275.00000	1,335	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			139.00000	116	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,358.00000	1,420	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			124.00000	102	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,442.00000	1,506	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			110.00000	90	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,528.00000	1,594	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			124.00000	102	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,442.00000	1,506	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			258.00000	222	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			926.00000	976	26.16	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			658.00000	595	21.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			227.00000	249	21.98	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.87680		6.95930		23.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			63.00000	482	24.73	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			204.00000	706	24.73	0.00	0	0.00

Total for Derivatives:								61,746,129,705.45	58,458	338,236.00
-------------------------------	--	--	--	--	--	--	--	--------------------------	---------------	-------------------

Grand Total:								61,746,129,705.45	58,458	338,236.00
---------------------	--	--	--	--	--	--	--	--------------------------	---------------	-------------------