

Daily MTM Report

Daily summary for 17/12/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.40800		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.22500		7.55000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.20000		7.46000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.12000		7.35500			0.00	0	0.00
R196 On 28/02/2009 Bond			11.42100		11.42700			0.00	0	0.00
R201 On 21/12/2014 Bond			7.23500		7.50000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.26000		7.51500			0.00	0	0.00
R204 On 21/12/2018 Bond			7.26000		7.52000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.26500		7.53000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.26000		7.52000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.25800		7.51300			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				6.74000	6.96500			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			10.14700		10.41860		26.28	73,170,017.00	7,211	130,349.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			556.00000	439	27.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			537.00000	692	27.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			596.00000	471	27.02	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			477.00000	624	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			575.00000	455	27.28	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			507.00000	658	27.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			537.00000	425	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			568.00000	728	27.78	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			556.00000	439	27.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			537.00000	692	27.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			485.00000	379	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			667.00000	832	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			502.00000	397	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			633.00000	800	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			454.00000	345	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			736.00000	898	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			519.00000	411	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			600.00000	764	28.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			616.00000	487	26.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			447.00000	590	26.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			659.00000	524	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			390.00000	527	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			707.00000	563	25.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			339.00000	466	25.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			408.00000	299	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			839.00000	1,002	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			373.00000	271	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			904.00000	1,074	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			469.00000	362	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			701.00000	865	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			440.00000	329	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			771.00000	932	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			485.00000	379	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			667.00000	832	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.20	Call			637.00000	505	26.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			418.00000	558	26.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			707.00000	563	25.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			339.00000	466	25.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			637.00000	505	26.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			418.00000	558	26.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			596.00000	471	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			477.00000	624	27.02	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			325.00000	233	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,006.00000	1,186	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			244.00000	170	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,225.00000	1,423	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			232.00000	161	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,264.00000	1,464	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			200.00000	137	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,381.00000	1,590	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			356.00000	258	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			938.00000	1,111	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,523.00000	2,254	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			4.00000	7	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			895.00000	699	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			226.00000	302	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,232.00000	1,005	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			114.00000	158	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			1,076.00000	861	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			157.00000	214	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			930.00000	730	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			211.00000	283	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,153.00000	932	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			134.00000	185	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,001.00000	794	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			183.00000	247	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,314.00000	1,081	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			95.00000	134	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,708.00000	1,455	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			40.00000	58	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,663.00000	1,412	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			44.00000	65	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,847.00000	1,590	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			28.00000	43	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,847.00000	1,590	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			28.00000	43	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,894.00000	1,635	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			25.00000	38	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			2,036.00000	1,774	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.40	Put			18.00000	27	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,989.00000	1,727	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			20.00000	30	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,941.00000	1,681	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			23.00000	34	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,132.00000	1,868	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			14.00000	21	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,894.00000	1,635	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			25.00000	38	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,375.00000	2,108	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			7.00000	11	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,278.00000	2,011	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			9.00000	14	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			2,181.00000	1,916	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			12.00000	19	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,084.00000	1,821	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			16.00000	24	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,800.00000	1,544	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			32.00000	47	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,618.00000	1,368	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			49.00000	71	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			2,084.00000	1,821	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			16.00000	24	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,989.00000	1,727	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			20.00000	30	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,618.00000	1,368	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			49.00000	71	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,529.00000	1,283	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			60.00000	86	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,425.00000	2,156	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			6.00000	9	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,327.00000	2,060	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			8.00000	13	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,229.00000	1,963	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			11.00000	16	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,754.00000	1,500	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			36.00000	53	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			2,327.00000	2,060	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			8.00000	13	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			2,229.00000	1,963	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			11.00000	16	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,754.00000	1,500	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			36.00000	53	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,663.00000	1,412	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			44.00000	65	24.24	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,573.00000	1,326	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			54.00000	79	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			2,375.00000	2,108	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			7.00000	11	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			2,278.00000	2,011	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			9.00000	14	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,800.00000	1,544	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			32.00000	47	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			2,132.00000	1,868	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			14.00000	21	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,485.00000	1,242	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			66.00000	95	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,398.00000	1,160	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			80.00000	113	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			1,314.00000	1,081	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			95.00000	134	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,398.00000	1,160	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			80.00000	113	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			1,153.00000	932	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			134.00000	185	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			1,001.00000	794	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			183.00000	247	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			930.00000	730	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			211.00000	283	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,573.00000	1,326	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			54.00000	79	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			1,232.00000	1,005	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			114.00000	158	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			861.00000	674	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			243.00000	327	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			796.00000	626	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			277.00000	379	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			733.00000	583	25.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			315.00000	436	25.54	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			861.00000	674	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			243.00000	327	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			796.00000	626	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			277.00000	379	24.98	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			682.00000	543	26.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			364.00000	496	26.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			1,192.00000	968	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			123.00000	171	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			1,114.00000	896	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			145.00000	199	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			1,038.00000	827	24.24	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			169.00000	230	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			965.00000	762	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			196.00000	265	24.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			828.00000	649	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			259.00000	352	24.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			764.00000	604	25.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			295.00000	407	25.26	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			659.00000	524	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			390.00000	527	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			502.00000	397	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			633.00000	800	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			469.00000	362	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			701.00000	865	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			340.00000	245	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			972.00000	1,148	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			310.00000	221	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,041.00000	1,224	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			426.00000	314	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			807.00000	967	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			390.00000	285	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			871.00000	1,038	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			426.00000	314	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			807.00000	967	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			296.00000	210	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,077.00000	1,263	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			269.00000	189	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,150.00000	1,342	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			269.00000	189	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,150.00000	1,342	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			221.00000	153	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,302.00000	1,506	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			180.00000	122	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,462.00000	1,675	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			162.00000	109	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,544.00000	1,762	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			146.00000	97	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,628.00000	1,850	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			131.00000	86	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			1,713.00000	1,939	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			340.00000	245	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			972.00000	1,148	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			310.00000	221	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,041.00000	1,224	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			282.00000	200	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,113.00000	1,303	28.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call			256.00000	179	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,188.00000	1,382	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			210.00000	144	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,341.00000	1,547	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			190.00000	129	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,421.00000	1,632	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			171.00000	115	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,503.00000	1,718	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			154.00000	103	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,585.00000	1,806	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			162.00000	109	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,544.00000	1,762	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			682.00000	543	26.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			364.00000	496	26.05	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			390.00000	285	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			871.00000	1,038	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			325.00000	233	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,006.00000	1,186	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			575.00000	455	27.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			507.00000	658	27.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			408.00000	299	28.30	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			839.00000	1,002	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.33100		10.60280		26.12	392,578.00	38	4,563.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			802.00000	660	27.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			799.00000	929	27.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			802.00000	660	27.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			799.00000	929	27.11	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			841.00000	692	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			738.00000	861	26.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			784.00000	644	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			831.00000	963	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			821.00000	676	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			768.00000	895	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			732.00000	591	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			929.00000	1,060	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			766.00000	629	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			863.00000	998	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			700.00000	555	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			997.00000	1,124	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			860.00000	709	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			708.00000	828	26.61	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			919.00000	763	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			616.00000	732	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			940.00000	783	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			587.00000	702	25.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.05	Call			651.00000	504	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,098.00000	1,223	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			613.00000	472	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,161.00000	1,291	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			716.00000	573	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			963.00000	1,092	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			732.00000	591	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			929.00000	1,060	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			821.00000	676	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			768.00000	895	26.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			685.00000	538	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,032.00000	1,157	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			881.00000	726	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			678.00000	795	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			881.00000	726	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			678.00000	795	26.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			544.00000	413	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,292.00000	1,432	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			453.00000	337	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,500.00000	1,656	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			439.00000	325	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,536.00000	1,694	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			399.00000	292	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,646.00000	1,811	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			596.00000	457	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,193.00000	1,326	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			716.00000	573	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			963.00000	1,092	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			1,106.00000	905	24.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			453.00000	524	24.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,399.00000	1,171	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			296.00000	340	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,263.00000	1,045	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			361.00000	414	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,136.00000	927	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			433.00000	496	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,330.00000	1,107	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			328.00000	376	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,199.00000	985	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			396.00000	454	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,470.00000	1,238	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			267.00000	307	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,814.00000	1,566	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			161.00000	185	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,814.00000	1,566	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.95	Put			161.00000	185	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,936.00000	1,684	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			133.00000	153	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,978.00000	1,724	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			125.00000	143	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,020.00000	1,765	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			117.00000	134	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,105.00000	1,848	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			102.00000	117	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,062.00000	1,806	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			109.00000	125	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,235.00000	1,976	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			83.00000	95	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			2,062.00000	1,806	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			109.00000	125	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,895.00000	1,644	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			142.00000	163	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,414.00000	2,151	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			61.00000	70	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			2,324.00000	2,062	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			71.00000	81	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,148.00000	1,890	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			95.00000	109	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,734.00000	1,489	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			181.00000	208	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,656.00000	1,415	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			204.00000	234	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,369.00000	2,106	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			66.00000	75	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,280.00000	2,019	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			77.00000	88	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			2,192.00000	1,933	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			89.00000	102	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,854.00000	1,605	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			151.00000	174	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,774.00000	1,527	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			171.00000	196	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,695.00000	1,452	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			192.00000	221	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,597.00000	2,331	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			44.00000	50	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,505.00000	2,240	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			52.00000	59	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			2,148.00000	1,890	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			95.00000	109	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.45	Call			2,235.00000	1,976	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			83.00000	95	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,459.00000	2,195	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			57.00000	64	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			2,280.00000	2,019	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			77.00000	88	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,854.00000	1,605	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			151.00000	174	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			2,105.00000	1,848	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			102.00000	117	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			2,020.00000	1,765	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			117.00000	134	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,936.00000	1,684	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			133.00000	153	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,695.00000	1,452	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			192.00000	221	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,618.00000	1,379	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			215.00000	248	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,543.00000	1,307	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			240.00000	276	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,618.00000	1,379	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			215.00000	248	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			1,263.00000	1,045	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			361.00000	414	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,330.00000	1,107	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			328.00000	376	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			1,076.00000	883	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			473.00000	552	25.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,017.00000	843	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			515.00000	612	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			961.00000	802	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			559.00000	671	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,543.00000	1,307	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			240.00000	276	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			1,199.00000	985	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			396.00000	454	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			1,017.00000	843	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			515.00000	612	25.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,470.00000	1,238	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			267.00000	307	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			1,136.00000	927	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			433.00000	496	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,365.00000	1,139	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			312.00000	358	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,297.00000	1,076	24.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.65	Put			344.00000	395	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			1,231.00000	1,014	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			378.00000	433	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			1,167.00000	956	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			414.00000	475	24.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,046.00000	863	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			493.00000	582	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			989.00000	822	25.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			536.00000	641	25.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			900.00000	745	26.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			647.00000	764	26.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			749.00000	610	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			896.00000	1,029	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			613.00000	472	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,161.00000	1,291	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			578.00000	442	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,225.00000	1,361	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			919.00000	763	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			616.00000	732	26.12	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			670.00000	521	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,067.00000	1,190	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			632.00000	488	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,129.00000	1,257	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			700.00000	555	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			997.00000	1,124	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			632.00000	488	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,129.00000	1,257	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			561.00000	428	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,258.00000	1,397	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			528.00000	400	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,325.00000	1,469	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			497.00000	373	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,394.00000	1,542	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			467.00000	349	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,464.00000	1,618	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			512.00000	386	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,359.00000	1,505	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			482.00000	361	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,429.00000	1,580	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			425.00000	314	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,572.00000	1,733	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			374.00000	272	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,721.00000	1,891	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			351.00000	253	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,798.00000	1,972	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 12/06/2009 Currency Future	12.15	Call			328.00000	235	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			1,876.00000	2,054	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			307.00000	219	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			1,955.00000	2,138	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			412.00000	303	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,609.00000	1,772	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			386.00000	282	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,684.00000	1,851	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			362.00000	263	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			1,759.00000	1,932	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			339.00000	244	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			1,837.00000	2,013	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			482.00000	361	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,429.00000	1,580	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			351.00000	253	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			1,798.00000	1,972	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			989.00000	822	25.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			536.00000	641	25.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			900.00000	745	26.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			647.00000	764	26.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			784.00000	644	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			831.00000	963	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			1,046.00000	863	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			493.00000	582	25.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			961.00000	802	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			559.00000	671	25.81	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			561.00000	428	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,258.00000	1,397	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			528.00000	400	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,325.00000	1,469	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			651.00000	504	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,098.00000	1,223	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			544.00000	413	27.45	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,292.00000	1,432	27.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.49490		10.76760		0.00	52,474.50	5	5.00
\$ / R On 14/12/2009 Currency Future			10.63350		10.90710		25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			1,172.00000	1,007	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,165.00000	1,274	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,206.00000	1,040	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,099.00000	1,206	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			1,137.00000	976	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,230.00000	1,342	26.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			1,087.00000	932	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,330.00000	1,448	27.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			1,104.00000	946	27.06	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,296.00000	1,413	27.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			1,040.00000	890	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,433.00000	1,557	27.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			1,071.00000	917	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,364.00000	1,484	27.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			791.00000	672	29.68	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,184.00000	2,339	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,587.00000	1,390	24.08	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			580.00000	656	24.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			955.00000	815	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,648.00000	1,782	28.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,298.00000	1,126	25.83	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			941.00000	1,043	25.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			982.00000	839	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,575.00000	1,706	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			666.00000	565	31.14	0.00	0	9,452.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			2,759.00000	2,931	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,538.00000	1,343	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			630.00000	709	24.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,358.00000	1,180	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			851.00000	947	25.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			856.00000	729	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			1,949.00000	2,095	29.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			771.00000	655	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,264.00000	2,422	29.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			699.00000	592	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,592.00000	2,759	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			636.00000	524	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			2,929.00000	3,090	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,400.00000	1,218	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			793.00000	885	25.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,242.00000	1,074	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,034.00000	1,140	26.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			879.00000	749	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			1,872.00000	2,015	28.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			716.00000	607	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,509.00000	2,674	30.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			651.00000	544	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,844.00000	3,010	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,573.00000	2,317	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			166.00000	184	22.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			2,093.00000	1,857	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			286.00000	324	22.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,693.00000	1,489	23.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			486.00000	556	23.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.10	Call			834.00000	709	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,026.00000	2,176	29.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			622.00000	504	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,015.00000	3,171	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,656.00000	2,400	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			149.00000	167	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			2,170.00000	1,928	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			263.00000	295	22.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,755.00000	1,542	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			448.00000	509	23.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,444.00000	1,258	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			737.00000	824	24.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			1,206.00000	1,040	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,099.00000	1,206	26.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			1,011.00000	864	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,503.00000	1,631	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			734.00000	623	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,427.00000	2,589	30.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			2,327.00000	2,076	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			220.00000	242	22.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,885.00000	1,654	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			378.00000	421	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,279.00000	1,109	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			972.00000	1,076	25.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			903.00000	770	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			1,796.00000	1,937	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			560.00000	450	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,253.00000	3,417	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			2,248.00000	2,001	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			241.00000	267	22.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,819.00000	1,597	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			412.00000	464	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,490.00000	1,299	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			683.00000	766	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			752.00000	639	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,345.00000	2,505	30.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			651.00000	544	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			2,844.00000	3,010	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			540.00000	433	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,333.00000	3,500	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,408.00000	2,155	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			201.00000	221	22.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,953.00000	1,720	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			345.00000	387	22.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,317.00000	1,144	25.70	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		910.00000	1,010	25.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call		928.00000	792	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put		1,721.00000	1,859	28.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		791.00000	672	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,184.00000	2,339	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call		682.00000	578	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put		2,675.00000	2,845	30.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call		580.00000	468	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put		3,173.00000	3,334	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call		2,490.00000	2,235	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put		183.00000	202	22.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call		2,022.00000	1,788	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put		315.00000	354	22.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call		1,639.00000	1,438	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put		532.00000	605	23.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call		812.00000	690	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put		2,105.00000	2,257	29.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call		699.00000	592	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put		2,592.00000	2,759	30.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call		601.00000	486	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put		3,094.00000	3,252	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call		2,367.00000	2,115	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put		210.00000	231	22.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call		1,919.00000	1,687	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put		362.00000	404	22.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call		1,562.00000	1,366	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put		605.00000	682	24.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call		916.00000	781	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put		1,759.00000	1,898	28.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call		781.00000	664	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put		2,224.00000	2,380	29.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call		674.00000	571	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put		2,717.00000	2,888	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call		570.00000	459	31.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put		3,213.00000	3,375	31.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			15.62600	15.87500		25.29	7,078,578.00	453	10,833.00
£ / R On 16/03/2009 Currency Future	15.85	Call		816.00000	699	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		791.00000	923	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		916.00000	790	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		641.00000	764	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		1,046.00000	891	24.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		521.00000	615	24.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		1,017.00000	869	24.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		542.00000	643	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.35	Call			1,046.00000	891	24.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			521.00000	615	24.43	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			961.00000	829	24.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			586.00000	703	24.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,076.00000	913	24.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			501.00000	587	24.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			938.00000	809	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			613.00000	733	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			742.00000	631	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			917.00000	1,055	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			875.00000	752	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			700.00000	826	25.58	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			916.00000	791	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			641.00000	765	25.29	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			836.00000	716	25.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			761.00000	890	25.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			692.00000	574	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,017.00000	1,148	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			708.00000	593	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			983.00000	1,117	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			796.00000	683	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			821.00000	957	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			742.00000	631	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			917.00000	1,055	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			661.00000	538	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,086.00000	1,212	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			623.00000	504	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,148.00000	1,278	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			623.00000	504	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,148.00000	1,278	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			778.00000	667	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			853.00000	991	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			586.00000	472	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,211.00000	1,346	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			469.00000	371	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,444.00000	1,595	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			501.00000	398	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,376.00000	1,522	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			372.00000	289	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			1,697.00000	1,863	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			302.00000	231	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			1,927.00000	2,105	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			203.00000	150	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,378.00000	2,574	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			127.00000	91	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.65	Put			2,902.00000	3,115	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			113.00000	80	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,038.00000	3,254	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			143.00000	103	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			2,768.00000	2,977	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			218.00000	162	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,293.00000	2,486	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			149.00000	108	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,724.00000	2,932	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			440.00000	346	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,515.00000	1,670	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			725.00000	612	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			950.00000	1,086	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			550.00000	441	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,275.00000	1,415	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			760.00000	651	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			885.00000	1,025	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			1,017.00000	869	24.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			542.00000	643	24.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			1,137.00000	961	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			462.00000	535	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			989.00000	849	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			564.00000	673	24.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,168.00000	989	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			443.00000	513	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,231.00000	1,048	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			406.00000	472	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			1,264.00000	1,079	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			389.00000	453	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,543.00000	1,341	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			268.00000	315	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,470.00000	1,272	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			295.00000	346	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,400.00000	1,205	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			325.00000	379	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,331.00000	1,141	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			356.00000	415	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,199.00000	1,019	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			424.00000	493	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			1,400.00000	1,205	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			325.00000	379	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			1,331.00000	1,141	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			356.00000	415	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			1,076.00000	913	24.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			501.00000	587	24.27	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	14.65	Call			1,506.00000	1,306	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			281.00000	330	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			1,435.00000	1,239	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			310.00000	363	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			1,365.00000	1,173	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			340.00000	397	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			1,297.00000	1,110	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			372.00000	434	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			1,106.00000	936	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			481.00000	560	24.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			836.00000	716	25.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			761.00000	890	25.87	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			796.00000	683	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			821.00000	957	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			1,231.00000	1,048	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			406.00000	472	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			1,168.00000	989	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			443.00000	513	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			938.00000	809	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			613.00000	733	25.12	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			895.00000	771	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			670.00000	795	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			855.00000	734	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			730.00000	858	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			816.00000	699	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			791.00000	923	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			895.00000	771	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			670.00000	795	25.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			692.00000	574	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,017.00000	1,148	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			661.00000	538	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,086.00000	1,212	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			517.00000	412	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,342.00000	1,486	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			760.00000	651	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			885.00000	1,025	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			725.00000	612	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			950.00000	1,086	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			550.00000	441	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,275.00000	1,415	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			485.00000	385	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,410.00000	1,559	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			676.00000	556	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,051.00000	1,180	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			642.00000	521	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.35	Put			1,117.00000	1,245	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			604.00000	488	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,179.00000	1,312	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			568.00000	456	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,243.00000	1,380	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			533.00000	427	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,308.00000	1,451	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			796.00000	683	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			821.00000	957	26.18	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			412.00000	322	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			1,587.00000	1,746	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			385.00000	300	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			1,660.00000	1,824	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			360.00000	278	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			1,735.00000	1,902	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			336.00000	259	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			1,811.00000	1,983	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			188.00000	138	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,463.00000	2,662	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			174.00000	127	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			2,549.00000	2,751	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			161.00000	117	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,636.00000	2,841	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			138.00000	99	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,813.00000	3,023	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			127.00000	91	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			2,902.00000	3,115	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			118.00000	83	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			2,993.00000	3,207	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			108.00000	76	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,083.00000	3,300	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			292.00000	222	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			1,967.00000	2,146	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			272.00000	206	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,047.00000	2,230	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			253.00000	190	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,128.00000	2,314	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			235.00000	176	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,210.00000	2,400	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			272.00000	206	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,047.00000	2,230	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			235.00000	176	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,210.00000	2,400	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			188.00000	138	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,463.00000	2,662	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.35	Call			161.00000	117	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			2,636.00000	2,841	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			195.00000	144	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,420.00000	2,618	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			181.00000	133	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			2,506.00000	2,707	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			168.00000	122	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			2,593.00000	2,796	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			155.00000	112	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			2,680.00000	2,886	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			133.00000	95	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			2,858.00000	3,069	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			122.00000	87	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			2,947.00000	3,161	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			104.00000	73	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,129.00000	3,347	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			149.00000	108	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			2,724.00000	2,932	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			108.00000	76	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,083.00000	3,300	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			100.00000	70	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,175.00000	3,394	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			92.00000	64	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,267.00000	3,488	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			85.00000	58	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,360.00000	3,582	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			78.00000	53	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			3,453.00000	3,677	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			138.00000	99	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			2,813.00000	3,023	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			100.00000	70	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,175.00000	3,394	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			92.00000	64	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,267.00000	3,488	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			282.00000	214	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,007.00000	2,188	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			262.00000	198	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,087.00000	2,272	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			244.00000	183	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,169.00000	2,357	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			227.00000	169	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,252.00000	2,443	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			210.00000	156	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,335.00000	2,530	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			398.00000	311	26.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Put			1,623.00000	1,785	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			348.00000	268	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			1,773.00000	1,942	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			324.00000	249	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			1,849.00000	2,023	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			485.00000	385	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,410.00000	1,559	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			454.00000	359	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,479.00000	1,633	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			426.00000	334	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,551.00000	1,708	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			398.00000	311	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			1,623.00000	1,785	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			282.00000	214	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,007.00000	2,188	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			642.00000	521	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,117.00000	1,245	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			469.00000	371	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,444.00000	1,595	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			454.00000	359	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,479.00000	1,633	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			855.00000	734	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			730.00000	858	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			816.00000	699	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			791.00000	923	26.03	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			568.00000	456	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,243.00000	1,380	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			1,199.00000	1,019	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			424.00000	493	23.98	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			708.00000	593	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			983.00000	1,117	26.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.91260		16.15820		25.46	0.00	0	75.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,156.00000	1,039	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,148.00000	1,277	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			1,273.00000	1,149	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			964.00000	1,087	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,371.00000	1,226	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			863.00000	963	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,345.00000	1,207	25.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			886.00000	995	25.03	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,399.00000	1,245	24.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			840.00000	933	24.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,318.00000	1,188	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			910.00000	1,025	25.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,399.00000	1,245	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 12/06/2009 Currency Future	15.60	Put			840.00000	933	24.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,083.00000	969	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,275.00000	1,407	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,215.00000	1,092	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,057.00000	1,180	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,253.00000	1,130	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			995.00000	1,117	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,175.00000	1,057	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,117.00000	1,244	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			1,032.00000	910	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,374.00000	1,497	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,753.00000	1,569	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			594.00000	656	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,137.00000	1,022	26.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,179.00000	1,310	26.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,066.00000	949	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,308.00000	1,437	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,000.00000	872	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,442.00000	1,559	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			960.00000	835	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,502.00000	1,623	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			941.00000	817	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			1,533.00000	1,655	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,049.00000	929	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,341.00000	1,467	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			1,119.00000	1,006	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,210.00000	1,343	26.15	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			922.00000	800	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,563.00000	1,687	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			796.00000	685	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,787.00000	1,922	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			830.00000	716	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,722.00000	1,854	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			684.00000	584	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,026.00000	2,171	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			598.00000	507	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,240.00000	2,394	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			454.00000	379	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			2,696.00000	2,866	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			340.00000	280	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,182.00000	3,367	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			316.00000	259	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,308.00000	3,496	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			375.00000	310	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,017.00000	3,197	26.26	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	18.35	Call			465.00000	388	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			2,657.00000	2,826	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			487.00000	408	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			2,579.00000	2,745	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			384.00000	318	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			2,976.00000	3,155	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			762.00000	655	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			1,854.00000	1,992	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,101.00000	990	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,242.00000	1,377	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,482.00000	1,313	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			774.00000	850	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,292.00000	1,169	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			934.00000	1,056	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,540.00000	1,367	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			731.00000	804	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,599.00000	1,423	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			691.00000	760	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,629.00000	1,451	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			671.00000	738	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,882.00000	1,692	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			524.00000	580	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,817.00000	1,630	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			559.00000	617	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,690.00000	1,509	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			632.00000	696	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,569.00000	1,394	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			711.00000	782	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,511.00000	1,339	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			753.00000	827	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,454.00000	1,286	24.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			796.00000	873	24.49	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,882.00000	1,692	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			524.00000	580	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,817.00000	1,630	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			559.00000	617	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,569.00000	1,394	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			711.00000	782	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,511.00000	1,339	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			753.00000	827	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,721.00000	1,539	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			613.00000	676	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,659.00000	1,480	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			651.00000	717	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,426.00000	1,265	24.62	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.55	Put			818.00000	903	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			1,292.00000	1,169	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			934.00000	1,056	25.27	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,253.00000	1,130	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			995.00000	1,117	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,849.00000	1,661	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			541.00000	598	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,785.00000	1,599	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			576.00000	636	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,721.00000	1,539	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			613.00000	676	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,659.00000	1,480	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			651.00000	717	24.48	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,426.00000	1,265	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			818.00000	903	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,371.00000	1,226	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			863.00000	963	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			1,137.00000	1,022	26.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,179.00000	1,310	26.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			1,253.00000	1,130	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			995.00000	1,117	25.46	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			1,175.00000	1,057	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,117.00000	1,244	25.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			1,234.00000	1,111	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,026.00000	1,148	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			1,195.00000	1,074	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,087.00000	1,212	25.75	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			1,066.00000	949	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,308.00000	1,437	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			1,215.00000	1,092	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,057.00000	1,180	25.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			1,101.00000	990	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,242.00000	1,377	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			1,000.00000	872	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,442.00000	1,559	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			922.00000	800	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,563.00000	1,687	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			960.00000	835	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,502.00000	1,623	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			884.00000	765	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,626.00000	1,753	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			848.00000	732	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			1,690.00000	1,820	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			884.00000	765	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,626.00000	1,753	26.26	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	17.10	Call			813.00000	700	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,755.00000	1,888	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			1,016.00000	891	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,408.00000	1,528	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			980.00000	853	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,472.00000	1,591	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			903.00000	782	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,595.00000	1,720	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			866.00000	749	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,658.00000	1,786	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			1,156.00000	1,039	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,148.00000	1,277	25.95	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			1,083.00000	969	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,275.00000	1,407	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			903.00000	782	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,595.00000	1,720	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			730.00000	625	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,922.00000	2,063	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			699.00000	597	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			1,991.00000	2,135	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			669.00000	570	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,061.00000	2,208	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			640.00000	544	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,132.00000	2,282	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			443.00000	370	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,735.00000	2,907	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			423.00000	352	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			2,815.00000	2,989	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			403.00000	334	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,895.00000	3,072	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			366.00000	302	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,058.00000	3,240	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			349.00000	287	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,141.00000	3,324	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			332.00000	273	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,224.00000	3,410	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			585.00000	495	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,277.00000	2,432	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			559.00000	472	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,351.00000	2,509	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			534.00000	450	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,426.00000	2,587	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			510.00000	428	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,502.00000	2,666	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			559.00000	472	26.26	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	17.95	Put			2,351.00000	2,509	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			510.00000	428	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,502.00000	2,666	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			443.00000	370	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			2,735.00000	2,907	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			403.00000	334	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			2,895.00000	3,072	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			433.00000	361	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			2,775.00000	2,948	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			413.00000	343	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			2,855.00000	3,030	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			394.00000	326	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			2,935.00000	3,113	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			357.00000	294	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,099.00000	3,282	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			324.00000	266	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,266.00000	3,453	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			308.00000	252	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,350.00000	3,540	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			366.00000	302	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,058.00000	3,240	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			332.00000	273	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,224.00000	3,410	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			301.00000	246	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			3,393.00000	3,583	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			286.00000	233	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,478.00000	3,670	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			272.00000	221	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			3,564.00000	3,758	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			259.00000	210	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			3,651.00000	3,847	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			357.00000	294	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,099.00000	3,282	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			293.00000	239	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,435.00000	3,627	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			279.00000	227	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			3,521.00000	3,714	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			714.00000	611	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,956.00000	2,099	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			654.00000	557	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,096.00000	2,244	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			626.00000	532	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,168.00000	2,319	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			572.00000	483	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,314.00000	2,471	26.26	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	18.00	Call			547.00000	461	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,388.00000	2,548	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			522.00000	439	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,464.00000	2,626	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			498.00000	418	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,540.00000	2,706	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			813.00000	700	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			1,755.00000	1,888	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			779.00000	670	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			1,821.00000	1,957	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			746.00000	640	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			1,888.00000	2,027	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			714.00000	611	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			1,956.00000	2,099	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			572.00000	483	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,314.00000	2,471	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			980.00000	853	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,472.00000	1,591	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			796.00000	685	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			1,787.00000	1,922	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			830.00000	716	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			1,722.00000	1,854	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			730.00000	625	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			1,922.00000	2,063	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			669.00000	570	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,061.00000	2,208	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			1,049.00000	929	26.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,341.00000	1,467	26.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			16.16570		16.41450		0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			14.46210		14.13880		23.01	41,462,840.70	2,867	4,580.00
€ / R On 16/03/2009 Currency Future	14.15	Call			618.00000	794	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			629.00000	482	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			725.00000	923	21.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			486.00000	361	21.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			880.00000	1,106	20.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			341.00000	244	20.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			937.00000	1,176	20.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			298.00000	214	20.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			998.00000	1,249	20.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			259.00000	187	20.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,030.00000	1,287	20.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			241.00000	175	20.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			967.00000	1,213	20.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			278.00000	200	20.71	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.25	Call			1,097.00000	1,363	20.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			208.00000	151	20.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,062.00000	1,325	20.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			223.00000	163	20.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			880.00000	1,106	20.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			341.00000	244	20.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,245.00000	1,523	20.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			156.00000	111	20.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,207.00000	1,483	20.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			168.00000	121	20.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			852.00000	1,072	20.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			363.00000	260	20.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			908.00000	1,141	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			319.00000	229	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			1,133.00000	1,403	20.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			194.00000	140	20.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,362.00000	1,649	20.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			123.00000	87	20.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,322.00000	1,607	20.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			134.00000	95	20.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			774.00000	981	21.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			435.00000	318	21.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			618.00000	794	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			629.00000	482	22.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			492.00000	625	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			903.00000	713	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			409.00000	516	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,170.00000	953	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			520.00000	661	23.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			832.00000	649	23.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			658.00000	843	21.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			569.00000	431	21.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			680.00000	869	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			541.00000	407	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			535.00000	681	22.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			796.00000	619	22.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,989.00000	2,310	23.42	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			50.00000	48	23.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,526.00000	1,833	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			88.00000	71	21.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,402.00000	1,692	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			113.00000	80	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,699.00000	2,022	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			60.00000	60	21.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,086.00000	2,407	23.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.10	Put			47.00000	45	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,086.00000	2,407	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			47.00000	45	23.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,135.00000	2,455	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			46.00000	43	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,038.00000	2,358	23.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			49.00000	46	23.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,844.00000	2,166	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			55.00000	54	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,892.00000	2,214	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			53.00000	52	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,747.00000	2,070	22.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			59.00000	58	22.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,281.00000	2,600	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			42.00000	38	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,941.00000	2,262	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			52.00000	50	23.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,184.00000	2,503	24.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			45.00000	41	24.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,671.00000	2,991	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			32.00000	29	26.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,574.00000	2,893	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			35.00000	31	26.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,477.00000	2,795	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			38.00000	33	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,379.00000	2,698	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			40.00000	36	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,892.00000	2,214	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			53.00000	52	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,623.00000	2,942	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			34.00000	30	26.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,525.00000	2,844	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			37.00000	32	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,428.00000	2,747	25.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			39.00000	34	25.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,330.00000	2,649	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			41.00000	37	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,232.00000	2,552	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			44.00000	40	24.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,135.00000	2,455	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			46.00000	43	24.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,379.00000	2,698	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			40.00000	36	25.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,796.00000	2,118	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			57.00000	56	22.45	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	12.15	Call			2,038.00000	2,358	23.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			49.00000	46	23.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,655.00000	1,975	21.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			67.00000	63	21.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,569.00000	1,880	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			80.00000	68	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,655.00000	1,975	21.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			67.00000	63	21.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,569.00000	1,880	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			80.00000	68	21.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,485.00000	1,786	20.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			96.00000	74	20.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,612.00000	1,927	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			73.00000	65	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,525.00000	2,844	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			37.00000	32	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,330.00000	2,649	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			41.00000	37	25.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,844.00000	2,166	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			55.00000	54	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,612.00000	1,927	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			73.00000	65	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,443.00000	1,739	20.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			104.00000	77	20.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			749.00000	952	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			460.00000	340	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			637.00000	818	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			598.00000	456	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,283.00000	1,565	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			144.00000	103	20.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,443.00000	1,739	20.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			104.00000	77	20.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			825.00000	1,041	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			386.00000	278	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			567.00000	724	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			728.00000	562	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			908.00000	1,141	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			319.00000	229	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,720.00000	3,040	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			31.00000	28	27.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			388.00000	489	25.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,249.00000	1,027	25.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			292.00000	363	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			1,753.00000	1,500	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			222.00000	276	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.20	Put			2,283.00000	2,014	29.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			171.00000	212	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			2,832.00000	2,550	31.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,402.00000	1,692	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			113.00000	80	20.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			466.00000	591	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			977.00000	779	23.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			343.00000	430	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,454.00000	1,218	25.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			260.00000	323	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			1,971.00000	1,711	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			199.00000	247	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,510.00000	2,235	30.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			280.00000	346	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			1,841.00000	1,584	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			195.00000	241	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,556.00000	2,279	30.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			140.00000	171	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,301.00000	3,009	32.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			79.00000	110	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,040.00000	3,748	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,818.00000	3,138	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			29.00000	26	27.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			799.00000	1,010	21.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			410.00000	298	21.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			327.00000	409	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,538.00000	1,297	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			227.00000	283	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,238.00000	1,971	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			161.00000	199	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			2,972.00000	2,687	31.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			102.00000	139	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			3,713.00000	3,427	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			3,210.00000	3,526	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			21.00000	14	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			398.00000	502	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,209.00000	990	24.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			273.00000	338	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			1,884.00000	1,626	27.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			191.00000	236	30.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,602.00000	2,324	30.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			135.00000	168	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,346.00000	3,056	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,551.00000	3,869	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			12.00000	7	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.40	Call			2,769.00000	3,089	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			30.00000	27	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			479.00000	607	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			940.00000	745	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			320.00000	399	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,581.00000	1,337	26.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			157.00000	195	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,019.00000	2,732	31.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,993.00000	4,315	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			5.00000	3	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			4,241.00000	4,564	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			3.00000	2	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,453.00000	3,771	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			14.00000	9	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			454.00000	575	23.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,015.00000	813	23.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			305.00000	380	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,667.00000	1,418	26.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			212.00000	264	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,373.00000	2,102	29.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			4,341.00000	4,663	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			2.00000	1	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,551.00000	3,869	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			12.00000	7	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			479.00000	607	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			940.00000	745	23.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			4,291.00000	4,613	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			2.00000	1	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,502.00000	3,820	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			13.00000	8	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			749.00000	952	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			460.00000	340	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			312.00000	389	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,624.00000	1,377	26.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			217.00000	270	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,328.00000	2,058	29.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,440.00000	4,763	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			2.00000	1	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,648.00000	3,968	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			10.00000	6	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,867.00000	3,187	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			28.00000	25	27.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			506.00000	642	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			867.00000	680	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			335.00000	419	26.17	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.30	Put			1,496.00000	1,257	26.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			232.00000	290	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,193.00000	1,927	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			4,043.00000	4,365	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			4.00000	2	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			3,259.00000	3,575	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			20.00000	13	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			637.00000	818	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			598.00000	456	22.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,944.00000	4,265	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			5.00000	3	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			3,161.00000	3,478	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			22.00000	16	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			600.00000	770	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			662.00000	508	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			267.00000	331	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			1,928.00000	1,669	28.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			186.00000	231	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			2,648.00000	2,369	30.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,845.00000	4,166	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			6.00000	4	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			3,063.00000	3,381	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			24.00000	19	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			567.00000	724	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			728.00000	562	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			369.00000	464	25.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,330.00000	1,102	25.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			254.00000	316	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,015.00000	1,754	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			179.00000	221	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			2,740.00000	2,459	30.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			4,142.00000	4,464	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			3.00000	2	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			3,356.00000	3,673	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			17.00000	11	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,796.00000	2,118	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			57.00000	56	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			430.00000	544	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,092.00000	882	24.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			203.00000	252	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,465.00000	2,190	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,796.00000	4,116	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			7.00000	4	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			3,013.00000	3,332	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			25.00000	20	27.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	14.35	Call			551.00000	702	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			762.00000	590	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			360.00000	452	25.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,371.00000	1,140	25.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			248.00000	310	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,060.00000	1,797	28.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			175.00000	217	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			2,786.00000	2,504	31.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,698.00000	4,017	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			9.00000	5	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,915.00000	3,236	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			27.00000	24	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			237.00000	297	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,148.00000	1,884	28.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			167.00000	208	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			2,879.00000	2,596	31.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,747.00000	4,067	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			8.00000	5	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,964.00000	3,284	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			26.00000	22	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			351.00000	441	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,413.00000	1,179	25.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			243.00000	303	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,104.00000	1,841	28.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			4,043.00000	4,365	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			4.00000	2	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			4,093.00000	4,414	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			4.00000	2	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			3,307.00000	3,624	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			19.00000	12	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			419.00000	530	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,130.00000	917	24.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			286.00000	354	27.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			1,797.00000	1,542	27.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,895.00000	4,216	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			6.00000	3	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			3,112.00000	3,429	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			23.00000	17	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			583.00000	747	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			694.00000	535	22.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			378.00000	476	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,290.00000	1,064	25.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			260.00000	323	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			1,971.00000	1,711	28.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			182.00000	226	30.83	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.65	Put			2,694.00000	2,414	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			151.00000	186	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,112.00000	2,824	32.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			0.00000	3,575	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			0.00000	13	27.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			0.00000	1,325	20.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			0.00000	163	20.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.69780		14.36800		23.77	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	14.35	Call			937.00000	1,103	22.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			919.00000	755	22.78	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,011.00000	1,206	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			793.00000	658	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,153.00000	1,384	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			635.00000	536	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,240.00000	1,478	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			572.00000	480	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,300.00000	1,543	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			532.00000	445	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,330.00000	1,576	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			512.00000	429	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,269.00000	1,510	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			551.00000	463	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,393.00000	1,644	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			475.00000	396	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,330.00000	1,576	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			512.00000	429	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,361.00000	1,610	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			493.00000	412	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,491.00000	1,749	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			423.00000	351	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,491.00000	1,749	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			423.00000	351	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,458.00000	1,714	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			440.00000	366	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,098.00000	1,323	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			680.00000	575	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,425.00000	1,679	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			457.00000	381	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,181.00000	1,415	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			613.00000	517	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,425.00000	1,679	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			457.00000	381	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,592.00000	1,857	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			374.00000	310	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,524.00000	1,785	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.25	Put			406.00000	337	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,300.00000	1,543	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			532.00000	445	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,030.00000	1,235	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			762.00000	637	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			883.00000	1,043	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,015.00000	846	23.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			749.00000	897	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,281.00000	1,099	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			640.00000	793	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,472.00000	1,295	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			818.00000	968	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,150.00000	971	23.77	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			956.00000	1,124	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			888.00000	726	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			992.00000	1,178	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			824.00000	680	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			833.00000	987	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,115.00000	940	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,770.00000	2,046	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			302.00000	248	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,627.00000	1,894	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			359.00000	296	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,882.00000	2,163	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			264.00000	216	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,237.00000	2,535	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			169.00000	137	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,196.00000	2,492	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			178.00000	144	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,279.00000	2,577	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			161.00000	130	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,196.00000	2,492	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			178.00000	144	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,036.00000	2,325	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			218.00000	177	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,076.00000	2,366	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			208.00000	169	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,958.00000	2,244	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			240.00000	196	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,447.00000	2,752	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			129.00000	104	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,116.00000	2,408	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			198.00000	160	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,320.00000	2,621	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			152.00000	123	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.10	Call			2,405.00000	2,708	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			137.00000	110	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,362.00000	2,664	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			144.00000	116	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,754.00000	3,066	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			86.00000	68	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,665.00000	2,975	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			97.00000	77	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,577.00000	2,885	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			109.00000	87	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,490.00000	2,796	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			122.00000	98	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,156.00000	2,450	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			188.00000	152	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,709.00000	3,020	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			91.00000	73	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,621.00000	2,930	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			103.00000	82	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,533.00000	2,840	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			115.00000	92	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,036.00000	2,325	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			218.00000	177	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,405.00000	2,708	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			137.00000	110	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,997.00000	2,284	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			229.00000	186	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,920.00000	2,203	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			252.00000	206	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,447.00000	2,752	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			129.00000	104	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,362.00000	2,664	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			144.00000	116	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,807.00000	2,085	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			289.00000	237	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,799.00000	3,112	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			81.00000	64	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,621.00000	2,930	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			103.00000	82	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,958.00000	2,244	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			240.00000	196	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,734.00000	2,007	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			316.00000	260	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,662.00000	1,932	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			344.00000	284	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,807.00000	2,085	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Put			289.00000	237	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,997.00000	2,284	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			229.00000	186	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,844.00000	2,124	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			276.00000	226	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,237.00000	2,535	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			169.00000	137	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,156.00000	2,450	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			188.00000	152	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,844.00000	2,124	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			276.00000	226	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,770.00000	2,046	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			302.00000	248	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,698.00000	1,969	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			330.00000	272	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,662.00000	1,932	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			344.00000	284	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,210.00000	1,446	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			592.00000	498	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,558.00000	1,821	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			390.00000	323	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,125.00000	1,353	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			657.00000	555	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			974.00000	1,151	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			856.00000	703	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			901.00000	1,062	23.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			983.00000	815	23.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			866.00000	1,025	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,048.00000	877	23.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			802.00000	950	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,184.00000	1,002	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			768.00000	914	24.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,250.00000	1,066	24.11	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			730.00000	880	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,312.00000	1,133	24.35	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			693.00000	848	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,375.00000	1,200	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,071.00000	1,293	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			703.00000	595	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			919.00000	1,082	22.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			951.00000	784	22.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			850.00000	1,007	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,082.00000	909	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			956.00000	1,124	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			888.00000	726	22.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.40	Call			919.00000	1,082	22.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			951.00000	784	22.92	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			850.00000	1,007	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,082.00000	909	23.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			788.00000	932	24.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,220.00000	1,034	24.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			711.00000	864	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,343.00000	1,166	24.47	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			675.00000	833	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,407.00000	1,235	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			607.00000	755	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,539.00000	1,357	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			575.00000	718	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,607.00000	1,420	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			545.00000	683	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,677.00000	1,485	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			516.00000	649	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			1,748.00000	1,551	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			788.00000	932	24.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,220.00000	1,034	24.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			749.00000	897	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,281.00000	1,099	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			607.00000	755	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,539.00000	1,357	24.71	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,030.00000	1,235	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			762.00000	637	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,181.00000	1,415	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			613.00000	517	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,050.00000	1,264	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			732.00000	616	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,627.00000	1,894	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			359.00000	296	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,125.00000	1,353	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			657.00000	555	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,050.00000	1,264	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			732.00000	616	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,011.00000	1,206	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			793.00000	658	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,269.00000	1,510	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			551.00000	463	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,592.00000	1,857	22.64	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			374.00000	310	22.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.90990		14.57390		0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			306.60900		302.42600		0.00	0.00	0	607.00

Contract Details	Strike Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ALBI On 07/05/2009 Index Future		314.72300	310.40700		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future		321.24800	316.89400		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future		125.86100	124.77300		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future		129.27000	128.14900		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future		132.35600	131.19900		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi		307.45550	303.45900		0.00	0.00	0	505.00
GOVI On 07/05/2009 jGovi		315.78400	311.67000		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi		323.32100	319.08700		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future		339.13400	339.13400		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future		349.02800	349.02800		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap		9.05800	9.24400		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap		8.08600	8.37200		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap		7.43300	7.65500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap		8.31000	8.58700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap		8.01300	8.27200		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap		8.09400	8.35200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap		7.98600	8.24500		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar		11.40800	11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra		10.45500	10.49300		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra		8.63300	8.78300		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra		7.34900	7.58700		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra		7.10100	7.42200		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote		7.86500	8.11800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote		7.45000	7.75200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote		7.28100	7.61800		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote		7.70000	8.00500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote		7.53400	7.85300		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
JN05 On 06/08/2009 jNote			7.47700		7.80400		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.63100		7.90200		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.51700		7.79500		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.46300		7.74400		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.69200		11.69500		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.58800		11.59400		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.48700		11.49700		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.52700		11.53800		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.31800		11.34400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.03800		11.08300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.04500		11.09100		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			299.65500		294.67600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			307.77200		302.65000		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			315.11800		309.85200		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.85500		7.18000		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,188.00000	4,685	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			6.16900		6.56600		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,694.00000	4,136	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			282.00000	206	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.43200		5.93600		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,616.00000	5,037	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			685.00000	571	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,809.00000	5,238	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			629.00000	522	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.08900		7.34900		11.95	5,551,952.00	40	15,199.00
R157 On 05/02/2009 Bond Future	8.25	Call			6,030.00000	7,376	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			630.00000	363	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			8,522.00000	10,014	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			250.00000	129	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			15,103.00000	16,707	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			15.00000	6	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			11,148.00000	12,714	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			89.00000	41	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			12,473.00000	14,058	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			51.00000	22	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			6.92000		7.19500		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			11,041.00000	12,484	12.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 07/05/2009 Bond Future	9.00	Put			766.00000	546	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			6.80000		7.09100		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			11,831.00000	13,523	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			22.00000	8	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.05500		7.28200		24.97	680,643,100.00	5,000	5,355.00
R186 On 05/02/2009 Bond Future	9.25	Call			21,244.00000	23,955	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			192.00000	100	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			6.94800		7.18200		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			13,737.00000	15,804	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			4,270.00000	3,433	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			21,498.00000	23,990	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,761.00000	1,349	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.88300		7.12300		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			23,930.00000	26,325	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,635.00000	3,055	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.28700		11.26100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			773.00000	757	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			799.00000	785	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.18600		11.32300		0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			80.00000	94	0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			176.00000	150	0.48	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.11100		7.36900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			8,704.00000	9,972	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			6.89200		7.16400		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			9,379.00000	10,680	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			2.00000	1	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.74800		7.03800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			9,628.00000	10,964	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			15.00000	6	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.16300		7.42200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			11,033.00000	12,728	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.00500		7.27400		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			10,364.00000	12,105	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			6.90300		7.18400		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			12,072.00000	13,860	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			2.00000	0	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 05/02/2009 Bond Future			7.17400	7.43200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		11,897.00000	13,744	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			7.03200	7.30000		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		11,121.00000	13,027	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			6.94400	7.22300		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		12,940.00000	14,899	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		1.00000	0	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.13300	7.39000		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		7,252.00000	8,308	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			6.89000	7.16500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		6,955.00000	8,038	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		15.00000	5	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.72500	7.02000		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,069.00000	9,177	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		30.00000	13	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.18000	7.43800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		12,185.00000	14,099	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			7.05300	7.31900		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		11,347.00000	13,313	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			6.97400	7.25100		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		13,193.00000	15,221	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			7.18500	7.44000		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		9,322.00000	11,291	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			7.07000	7.33100		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		10,042.00000	12,055	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			7.01000	7.27500		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		13,517.00000	15,547	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			6.68700	6.90400		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		19,784.00000	22,317	0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 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			6.60200		6.82300		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			20,678.00000	23,291	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			6.54700		6.77200		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			19,254.00000	21,934	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			303.59000		299.62100		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			311.81300		307.72900		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			319.25500		315.05200		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			7.04350		6.94240		23.70	2,113,050.00	300	4,600.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			326.00000	364	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			334.00000	271	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			365.00000	409	22.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			273.00000	216	22.14	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			386.00000	436	21.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			244.00000	192	21.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			410.00000	463	21.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			217.00000	170	21.62	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			435.00000	494	21.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			193.00000	150	21.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			435.00000	494	21.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			193.00000	150	21.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			463.00000	526	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			171.00000	132	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			493.00000	561	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			150.00000	117	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			559.00000	635	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			116.00000	91	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			346.00000	386	22.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			303.00000	242	22.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			386.00000	436	21.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			244.00000	192	21.88	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			326.00000	364	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			334.00000	271	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			308.00000	344	23.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			366.00000	301	23.29	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			346.00000	386	22.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			303.00000	242	22.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			292.00000	326	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			399.00000	332	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			131.00000	157	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.65	Put			838.00000	764	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			102.00000	124	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			960.00000	880	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			166.00000	197	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			724.00000	654	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			225.00000	248	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			582.00000	504	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			262.00000	291	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			470.00000	397	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			276.00000	308	24.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			434.00000	364	24.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			595.00000	673	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			103.00000	80	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			671.00000	754	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			79.00000	60	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			752.00000	838	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			60.00000	45	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			525.00000	597	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			133.00000	104	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			711.00000	796	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			69.00000	52	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			525.00000	597	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			133.00000	104	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			633.00000	713	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			90.00000	70	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			595.00000	673	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			103.00000	80	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			292.00000	326	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			399.00000	332	23.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			794.00000	882	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			51.00000	38	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			633.00000	713	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			90.00000	70	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			262.00000	291	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			470.00000	397	24.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			249.00000	275	24.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			506.00000	432	24.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			225.00000	248	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			582.00000	504	25.60	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			194.00000	223	26.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			651.00000	580	26.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			236.00000	261	25.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			544.00000	467	25.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			209.00000	235	25.99	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			616.00000	542	25.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call			463.00000	526	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			171.00000	132	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			880.00000	971	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			37.00000	27	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			794.00000	882	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			51.00000	38	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,061.00000	1,156	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			19.00000	13	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			969.00000	1,062	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			27.00000	19	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			1,015.00000	1,109	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			22.00000	16	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			924.00000	1,016	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			32.00000	23	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			836.00000	926	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			44.00000	32	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			836.00000	926	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			44.00000	32	21.32	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			249.00000	275	24.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			506.00000	432	24.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			194.00000	223	26.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			651.00000	580	26.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			179.00000	213	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			687.00000	619	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			154.00000	183	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			761.00000	690	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			142.00000	170	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			799.00000	726	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			121.00000	145	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			878.00000	802	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			86.00000	105	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,044.00000	961	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			86.00000	105	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,044.00000	961	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			72.00000	89	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,130.00000	1,045	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			60.00000	75	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,218.00000	1,131	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			50.00000	62	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,308.00000	1,219	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			111.00000	134	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			919.00000	841	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			94.00000	114	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,001.00000	921	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			79.00000	96	26.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,086.00000	1,003	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			66.00000	81	26.78	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,174.00000	1,088	26.78	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			7.14350		7.04640		23.97	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			472.00000	510	23.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			475.00000	416	23.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			509.00000	549	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			413.00000	356	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			529.00000	571	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			383.00000	328	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			550.00000	595	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			353.00000	301	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			571.00000	620	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			325.00000	277	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			571.00000	620	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			325.00000	277	22.05	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			550.00000	595	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			353.00000	301	22.26	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			509.00000	549	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			413.00000	356	22.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			595.00000	647	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			298.00000	253	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			620.00000	678	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			273.00000	234	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			675.00000	743	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			228.00000	200	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			529.00000	571	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			383.00000	328	22.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			454.00000	491	23.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			507.00000	447	23.71	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			437.00000	472	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			540.00000	479	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			472.00000	510	23.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			475.00000	416	23.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			491.00000	529	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			444.00000	386	23.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			437.00000	472	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			540.00000	479	23.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			241.00000	273	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			995.00000	930	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			216.00000	246	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,070.00000	1,003	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			297.00000	335	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			851.00000	791	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			364.00000	391	25.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.40	Put			717.00000	648	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			405.00000	437	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			609.00000	544	24.46	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			421.00000	454	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			574.00000	511	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			707.00000	777	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			211.00000	184	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			774.00000	848	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			178.00000	154	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			810.00000	885	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			163.00000	141	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			647.00000	710	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			250.00000	217	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			810.00000	885	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			163.00000	141	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			647.00000	710	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			250.00000	217	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			740.00000	812	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			194.00000	169	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			882.00000	960	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			136.00000	117	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			620.00000	678	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			273.00000	234	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			421.00000	454	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			574.00000	511	24.22	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			391.00000	421	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			644.00000	577	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			364.00000	391	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			717.00000	648	25.23	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			329.00000	364	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			783.00000	721	25.75	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			377.00000	406	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			680.00000	612	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			346.00000	377	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			750.00000	684	25.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			959.00000	1,039	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			112.00000	96	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,120.00000	1,206	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			74.00000	62	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,038.00000	1,121	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			92.00000	78	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			959.00000	1,039	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			112.00000	96	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			882.00000	960	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			136.00000	117	21.84	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,079.00000	1,163	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			82.00000	69	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			998.00000	1,080	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			101.00000	86	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			920.00000	999	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			124.00000	106	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			846.00000	922	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			149.00000	129	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			998.00000	1,080	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			101.00000	86	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			313.00000	351	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			817.00000	758	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			282.00000	318	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			886.00000	825	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			391.00000	421	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			644.00000	577	24.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			268.00000	303	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			922.00000	859	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			268.00000	303	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			922.00000	859	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			241.00000	273	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			995.00000	930	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			216.00000	246	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,070.00000	1,003	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			194.00000	221	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,148.00000	1,078	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			173.00000	199	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,227.00000	1,155	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			155.00000	178	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,308.00000	1,234	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			138.00000	159	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,392.00000	1,316	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			155.00000	178	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,308.00000	1,234	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			313.00000	351	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			817.00000	758	26.02	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			774.00000	848	21.84	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			178.00000	154	21.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			7.22190		7.13080		0.00	0.00	0	0.00

Total for Derivatives:

810,464,590.20

15,914

253,891.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
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Grand Total:								810,464,590.20	15,914	253,891.00
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