

Daily MTM Report

Daily summary for 19/12/2008

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>									
CGR2 On 19/01/2009 Bond			18.42500	18.40800			0.00	0	0.00
R153 On 31/08/2010 Bond			7.21000	7.13500			0.00	0	0.00
R157 On 15/09/2015 Bond			7.12000	7.05000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.05500	6.98000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.45000	11.42300			0.00	0	0.00
R201 On 21/12/2014 Bond			7.16000	7.09000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.18000	7.11000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.18000	7.11000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.19000	7.11500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.18500	7.11500			0.00	0	0.00
R208 On 31/03/2021 Bond			7.18900	7.11800			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				6.67500	6.60000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.98670		10.02870		27.94	316,468,536.30	31,689	159,820.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			513.00000	518	28.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			534.00000	582	28.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			478.00000	484	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			600.00000	647	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			404.00000	409	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			775.00000	822	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			431.00000	437	29.40	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			703.00000	750	29.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			417.00000	423	29.65	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			738.00000	786	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			385.00000	391	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			807.00000	855	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			404.00000	409	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			775.00000	822	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			334.00000	341	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			906.00000	955	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			351.00000	357	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			872.00000	921	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			304.00000	311	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			975.00000	1,024	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			368.00000	374	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			839.00000	887	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			446.00000	452	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			668.00000	715	29.15	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			513.00000	518	28.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			534.00000	582	28.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			262.00000	269	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,083.00000	1,133	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			236.00000	244	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,158.00000	1,208	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			319.00000	326	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			940.00000	989	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			289.00000	297	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,010.00000	1,060	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.60	Call			334.00000	341	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			906.00000	955	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			462.00000	467	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			633.00000	681	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			462.00000	467	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			633.00000	681	28.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			431.00000	437	29.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			703.00000	750	29.40	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			202.00000	210	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,273.00000	1,324	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			146.00000	154	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,517.00000	1,568	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			138.00000	146	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,559.00000	1,610	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			116.00000	124	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,688.00000	1,738	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			224.00000	233	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,196.00000	1,246	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			2,138.00000	2,101	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			9.00000	14	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			638.00000	640	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			359.00000	403	26.71	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			912.00000	905	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			183.00000	219	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			775.00000	773	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			246.00000	287	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			661.00000	663	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			332.00000	376	26.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			842.00000	838	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			213.00000	251	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			711.00000	712	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			282.00000	325	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			985.00000	976	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			157.00000	189	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,348.00000	1,327	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			70.00000	91	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,306.00000	1,286	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			77.00000	99	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,480.00000	1,455	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			51.00000	69	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,480.00000	1,455	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			51.00000	69	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,525.00000	1,499	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			46.00000	62	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,662.00000	1,633	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.40	Put			33.00000	46	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,616.00000	1,588	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			37.00000	51	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,570.00000	1,543	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			41.00000	56	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,755.00000	1,724	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			26.00000	37	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,525.00000	1,499	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			46.00000	62	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,992.00000	1,957	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			14.00000	21	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,896.00000	1,863	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			18.00000	26	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,802.00000	1,770	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			23.00000	33	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,708.00000	1,678	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			29.00000	41	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,436.00000	1,412	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			57.00000	75	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,263.00000	1,245	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			85.00000	108	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,708.00000	1,678	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			29.00000	41	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,616.00000	1,588	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			37.00000	51	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,263.00000	1,245	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			85.00000	108	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,181.00000	1,165	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			102.00000	128	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			2,041.00000	2,005	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			12.00000	18	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,944.00000	1,910	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			16.00000	23	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,849.00000	1,816	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			20.00000	30	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,392.00000	1,369	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			63.00000	83	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,944.00000	1,910	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			16.00000	23	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,849.00000	1,816	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			20.00000	30	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,392.00000	1,369	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			63.00000	83	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,306.00000	1,286	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			77.00000	99	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,222.00000	1,205	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			93.00000	118	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,992.00000	1,957	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			14.00000	21	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,896.00000	1,863	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			18.00000	26	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,436.00000	1,412	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			57.00000	75	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,755.00000	1,724	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			26.00000	37	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,140.00000	1,126	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			112.00000	139	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,061.00000	1,049	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			133.00000	163	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			985.00000	976	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			157.00000	189	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			1,061.00000	1,049	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			133.00000	163	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			842.00000	838	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			213.00000	251	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			711.00000	712	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			282.00000	325	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			661.00000	663	26.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			332.00000	376	26.44	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,222.00000	1,205	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			93.00000	118	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			912.00000	905	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			183.00000	219	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			616.00000	618	26.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			387.00000	432	26.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			572.00000	576	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			443.00000	490	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			532.00000	537	27.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			503.00000	550	27.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			616.00000	618	26.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			387.00000	432	26.99	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			572.00000	576	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			443.00000	490	27.49	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			495.00000	501	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			567.00000	614	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			877.00000	871	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			198.00000	234	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			808.00000	805	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Put			229.00000	268	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			743.00000	742	25.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.55	Put			264.00000	305	25.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			686.00000	687	26.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			307.00000	350	26.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			593.00000	597	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			415.00000	460	27.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			551.00000	556	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			473.00000	520	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			478.00000	484	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			600.00000	647	28.66	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			351.00000	357	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			872.00000	921	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			319.00000	326	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			940.00000	989	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			213.00000	221	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,234.00000	1,285	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			192.00000	200	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,313.00000	1,363	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			275.00000	283	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,046.00000	1,096	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			249.00000	257	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,120.00000	1,170	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			275.00000	283	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,046.00000	1,096	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			182.00000	190	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,353.00000	1,403	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			163.00000	171	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,434.00000	1,485	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			163.00000	171	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,434.00000	1,485	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			131.00000	139	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,602.00000	1,652	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			104.00000	111	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,775.00000	1,825	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			92.00000	100	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,864.00000	1,913	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			82.00000	89	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			1,953.00000	2,002	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			73.00000	79	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,044.00000	2,093	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			213.00000	221	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,234.00000	1,285	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			192.00000	200	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,313.00000	1,363	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			172.00000	180	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,393.00000	1,444	29.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call			154.00000	163	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,476.00000	1,526	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			123.00000	131	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,645.00000	1,695	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			110.00000	118	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,731.00000	1,781	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			98.00000	105	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,819.00000	1,869	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			87.00000	94	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			1,908.00000	1,957	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			92.00000	100	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			1,864.00000	1,913	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			495.00000	501	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			567.00000	614	28.42	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			249.00000	257	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,120.00000	1,170	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			202.00000	210	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,273.00000	1,324	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			417.00000	423	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			738.00000	786	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			262.00000	269	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,083.00000	1,133	29.90	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			551.00000	556	27.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			473.00000	520	27.72	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.16900		10.21110		27.16	10,169.00	1	4,558.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			753.00000	752	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			742.00000	783	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			700.00000	700	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			839.00000	881	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			622.00000	618	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,011.00000	1,049	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			622.00000	618	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,011.00000	1,049	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			652.00000	652	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			941.00000	983	28.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			603.00000	599	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,042.00000	1,080	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			637.00000	637	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			976.00000	1,018	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			549.00000	546	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,138.00000	1,177	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			585.00000	581	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,074.00000	1,112	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			515.00000	512	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,204.00000	1,243	28.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.45	Call			667.00000	667	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			906.00000	948	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			717.00000	716	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			806.00000	847	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			735.00000	734	27.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			773.00000	815	27.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			467.00000	465	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,306.00000	1,346	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			437.00000	436	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,376.00000	1,417	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			532.00000	529	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,171.00000	1,210	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			549.00000	546	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,138.00000	1,177	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			637.00000	637	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			976.00000	1,018	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			498.00000	496	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,237.00000	1,277	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			683.00000	683	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			872.00000	914	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			683.00000	683	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			872.00000	914	27.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			382.00000	382	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,521.00000	1,563	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			310.00000	311	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,749.00000	1,792	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			300.00000	300	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,789.00000	1,831	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			269.00000	271	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			1,908.00000	1,952	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			423.00000	422	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,412.00000	1,453	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			532.00000	529	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,171.00000	1,210	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			853.00000	851	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			592.00000	632	26.55	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			1,095.00000	1,081	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			384.00000	412	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			974.00000	962	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			463.00000	493	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			875.00000	871	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			564.00000	602	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,034.00000	1,021	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			423.00000	452	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			917.00000	912	25.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.80	Put			506.00000	543	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,160.00000	1,144	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			348.00000	375	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,475.00000	1,453	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			214.00000	234	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,475.00000	1,453	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			214.00000	234	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,590.00000	1,566	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			179.00000	197	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,629.00000	1,604	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			168.00000	185	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,669.00000	1,643	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			158.00000	174	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,749.00000	1,723	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			138.00000	154	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,709.00000	1,683	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			148.00000	164	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,874.00000	1,845	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			113.00000	126	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,709.00000	1,683	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			148.00000	164	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,551.00000	1,528	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			190.00000	209	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			2,045.00000	2,014	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			84.00000	95	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,959.00000	1,929	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			98.00000	110	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,790.00000	1,763	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			129.00000	144	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,401.00000	1,381	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			240.00000	262	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,329.00000	1,310	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			268.00000	291	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			2,002.00000	1,972	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			91.00000	103	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,916.00000	1,887	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			105.00000	118	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,832.00000	1,804	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			121.00000	135	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,513.00000	1,490	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			202.00000	221	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,438.00000	1,417	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			227.00000	248	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,365.00000	1,345	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			254.00000	276	25.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,223.00000	2,190	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			62.00000	71	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			2,133.00000	2,101	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			72.00000	82	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,790.00000	1,763	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			129.00000	144	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,874.00000	1,845	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			113.00000	126	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			2,089.00000	2,058	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			78.00000	89	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,916.00000	1,887	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			105.00000	118	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,513.00000	1,490	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			202.00000	221	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,749.00000	1,723	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			138.00000	154	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,669.00000	1,643	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			158.00000	174	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,590.00000	1,566	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			179.00000	197	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,365.00000	1,345	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			254.00000	276	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,294.00000	1,276	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			283.00000	307	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,226.00000	1,209	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			315.00000	340	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,294.00000	1,276	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			283.00000	307	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			974.00000	962	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			463.00000	493	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			1,034.00000	1,021	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			423.00000	452	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			832.00000	830	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			621.00000	661	26.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			791.00000	790	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			680.00000	721	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,226.00000	1,209	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			315.00000	340	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			917.00000	912	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			506.00000	543	25.88	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			791.00000	790	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			680.00000	721	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,160.00000	1,144	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			348.00000	375	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			875.00000	871	26.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.90	Put			564.00000	602	26.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			1,064.00000	1,051	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			403.00000	432	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			1,004.00000	991	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			443.00000	472	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			945.00000	934	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			484.00000	515	25.66	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			896.00000	891	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			535.00000	572	26.09	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			811.00000	810	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			650.00000	691	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			772.00000	771	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			710.00000	752	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			567.00000	563	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,105.00000	1,144	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			437.00000	436	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,376.00000	1,417	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			409.00000	408	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,448.00000	1,489	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			717.00000	716	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			806.00000	847	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			482.00000	480	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,271.00000	1,311	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			452.00000	450	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,341.00000	1,381	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			515.00000	512	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,204.00000	1,243	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			452.00000	450	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,341.00000	1,381	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			395.00000	395	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,484.00000	1,526	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			369.00000	369	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,558.00000	1,600	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			345.00000	345	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,633.00000	1,676	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			321.00000	322	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,710.00000	1,753	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			357.00000	357	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,596.00000	1,638	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			333.00000	333	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,672.00000	1,714	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			289.00000	290	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,828.00000	1,871	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			251.00000	252	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			1,989.00000	2,033	28.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	12.05	Call			233.00000	235	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,072.00000	2,116	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			216.00000	218	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,155.00000	2,199	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			201.00000	203	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,240.00000	2,284	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			279.00000	280	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,868.00000	1,911	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			260.00000	261	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			1,949.00000	1,992	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			242.00000	243	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,030.00000	2,074	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			225.00000	226	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,113.00000	2,157	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			333.00000	333	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,672.00000	1,714	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			233.00000	235	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,072.00000	2,116	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			772.00000	771	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			710.00000	752	27.16	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			700.00000	700	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			839.00000	881	27.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			603.00000	599	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,042.00000	1,080	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			811.00000	810	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			650.00000	691	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			753.00000	752	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			742.00000	783	27.32	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			395.00000	395	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,484.00000	1,526	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			369.00000	369	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,558.00000	1,600	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			467.00000	465	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,306.00000	1,346	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			382.00000	382	28.47	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,521.00000	1,563	28.47	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.32880		10.37000		0.00	0.00	0	5.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			0.00000	3	0.00	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			0.00000	974	0.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.46090		10.50150		26.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,094.00000	1,077	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,092.00000	1,116	26.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,076.00000	1,060	26.60	82,680,000.00	78	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,125.00000	1,149	26.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			649.00000	637	30.44	53,508,000.00	84	84.00

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	12.30	Put			2,447.00000	2,476	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			537.00000	526	31.59	41,028,000.00	78	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,036.00000	3,065	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,331.00000	1,307	24.91	109,788,000.00	84	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			730.00000	746	24.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			1,059.00000	1,043	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,158.00000	1,182	26.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			963.00000	948	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,362.00000	1,387	27.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			994.00000	978	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,292.00000	1,318	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			934.00000	919	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,433.00000	1,458	27.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			893.00000	878	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,541.00000	1,567	27.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			906.00000	892	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,505.00000	1,531	27.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			854.00000	840	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,652.00000	1,679	28.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			879.00000	865	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,578.00000	1,604	28.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			649.00000	637	30.44	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,447.00000	2,476	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			783.00000	770	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,882.00000	1,909	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			806.00000	792	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,804.00000	1,831	28.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,287.00000	1,265	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			786.00000	804	25.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,129.00000	1,112	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,028.00000	1,051	26.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			702.00000	690	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,200.00000	2,229	29.79	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			632.00000	621	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,531.00000	2,560	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			571.00000	563	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,870.00000	2,902	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			498.00000	487	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,197.00000	3,226	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,166.00000	1,148	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			965.00000	987	25.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			1,026.00000	1,010	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,224.00000	1,249	26.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			721.00000	708	29.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,119.00000	2,147	29.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.70	Call			586.00000	576	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,784.00000	2,815	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			517.00000	506	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,116.00000	3,145	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,201.00000	2,173	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			199.00000	212	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,759.00000	1,734	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			358.00000	374	23.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,422.00000	1,399	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			621.00000	638	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			683.00000	671	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,282.00000	2,310	30.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			480.00000	469	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,278.00000	3,308	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,282.00000	2,253	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			181.00000	193	23.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,827.00000	1,802	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			326.00000	341	23.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,471.00000	1,448	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			569.00000	587	24.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,205.00000	1,185	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			903.00000	924	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			994.00000	978	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,292.00000	1,318	27.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			829.00000	816	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,728.00000	1,755	28.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			600.00000	591	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,699.00000	2,730	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,968.00000	1,943	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			267.00000	282	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,574.00000	1,552	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			473.00000	491	23.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			741.00000	728	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,039.00000	2,067	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			428.00000	418	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,527.00000	3,558	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,897.00000	1,872	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			295.00000	311	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,521.00000	1,499	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			520.00000	538	23.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,245.00000	1,224	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			844.00000	863	25.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			616.00000	606	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,614.00000	2,645	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			517.00000	506	31.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,116.00000	3,145	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			412.00000	403	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,611.00000	3,642	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			2,042.00000	2,016	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			240.00000	256	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,629.00000	1,608	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			428.00000	447	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			762.00000	749	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			1,960.00000	1,988	29.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			558.00000	546	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			2,956.00000	2,985	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			445.00000	435	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,443.00000	3,474	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,120.00000	2,093	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			219.00000	232	22.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,693.00000	1,668	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			392.00000	408	23.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,376.00000	1,352	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			674.00000	691	24.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			666.00000	654	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,364.00000	2,393	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			571.00000	563	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,870.00000	2,902	31.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			462.00000	452	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,361.00000	3,391	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			2,005.00000	1,980	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			253.00000	269	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,602.00000	1,580	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			450.00000	469	23.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,309.00000	1,286	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			757.00000	775	25.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			751.00000	738	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,000.00000	2,027	29.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			640.00000	629	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,489.00000	2,518	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			547.00000	535	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			2,996.00000	3,025	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			436.00000	427	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,485.00000	3,516	31.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,449.00000	2,419	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			148.00000	158	23.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,968.00000	1,943	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			267.00000	282	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			741.00000	728	29.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,039.00000	2,067	29.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.10	Call			0.00000	2,504	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			0.00000	143	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			0.00000	1,608	23.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			0.00000	447	23.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			10.59300		11.52870		0.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			302.00000	23	0.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			213.00000	870	0.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			598.00000	89	0.00	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			70.00000	496	0.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.93350		15.27850		26.84	14,709,497.50	985	11,708.00
£ / R On 16/03/2009 Currency Future	15.30	Call			745.00000	652	27.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			767.00000	1,018	27.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			629.00000	526	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,000.00000	1,243	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			552.00000	461	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,124.00000	1,378	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			644.00000	544	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			966.00000	1,210	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			727.00000	636	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			799.00000	1,053	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			710.00000	617	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			831.00000	1,083	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			727.00000	636	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			799.00000	1,053	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			676.00000	579	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			897.00000	1,146	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			745.00000	652	27.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			767.00000	1,018	27.94	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			660.00000	561	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			931.00000	1,178	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			483.00000	403	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,255.00000	1,520	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			609.00000	509	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,031.00000	1,276	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			644.00000	544	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			966.00000	1,210	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			571.00000	477	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,092.00000	1,344	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			436.00000	363	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,357.00000	1,630	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			451.00000	376	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,323.00000	1,593	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			534.00000	446	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,156.00000	1,413	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.05	Call			483.00000	403	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,255.00000	1,520	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			406.00000	339	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,428.00000	1,705	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			378.00000	315	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,500.00000	1,782	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			378.00000	315	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			1,500.00000	1,782	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			517.00000	431	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,188.00000	1,448	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			352.00000	293	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			1,574.00000	1,860	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			271.00000	226	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,843.00000	2,143	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			293.00000	244	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			1,764.00000	2,061	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			207.00000	173	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,128.00000	2,439	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			162.00000	136	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,384.00000	2,702	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			102.00000	86	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			2,873.00000	3,202	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			59.00000	51	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			3,431.00000	3,767	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			52.00000	44	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			3,573.00000	3,911	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			68.00000	58	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,290.00000	3,624	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			111.00000	93	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			2,782.00000	3,110	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			71.00000	61	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,243.00000	3,577	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			251.00000	210	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			1,923.00000	2,226	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			467.00000	389	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,288.00000	1,556	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			327.00000	273	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,649.00000	1,939	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			500.00000	417	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,221.00000	1,484	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			710.00000	617	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			831.00000	1,083	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			784.00000	683	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			705.00000	950	27.62	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			692.00000	598	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.45	Put			864.00000	1,114	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			804.00000	700	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			675.00000	917	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			846.00000	735	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			618.00000	852	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			868.00000	753	26.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			590.00000	820	26.99	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			1,086.00000	918	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			408.00000	585	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			1,024.00000	875	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			446.00000	641	26.08	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			965.00000	832	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			486.00000	699	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			913.00000	792	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			534.00000	758	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			825.00000	717	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			646.00000	884	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			965.00000	832	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			486.00000	699	26.40	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			913.00000	792	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			534.00000	758	26.69	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			1,055.00000	896	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			426.00000	613	25.91	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			994.00000	854	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			466.00000	670	26.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			936.00000	812	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			507.00000	728	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			891.00000	772	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			562.00000	789	26.84	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			764.00000	667	27.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			736.00000	984	27.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			571.00000	477	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,092.00000	1,344	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			534.00000	446	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,156.00000	1,413	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			846.00000	735	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			618.00000	852	27.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			804.00000	700	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			675.00000	917	27.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			660.00000	561	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			931.00000	1,178	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			590.00000	493	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,061.00000	1,310	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			552.00000	461	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,124.00000	1,378	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.65	Call			629.00000	526	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,000.00000	1,243	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			436.00000	363	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,357.00000	1,630	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			406.00000	339	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,428.00000	1,705	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			304.00000	253	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			1,725.00000	2,020	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			500.00000	417	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,221.00000	1,484	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			467.00000	389	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,288.00000	1,556	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			327.00000	273	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			1,649.00000	1,939	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			282.00000	235	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,803.00000	2,102	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			421.00000	351	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,392.00000	1,667	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			392.00000	327	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,464.00000	1,743	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			365.00000	304	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			1,537.00000	1,821	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			340.00000	283	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			1,611.00000	1,899	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			315.00000	263	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			1,687.00000	1,979	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			534.00000	446	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,156.00000	1,413	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			233.00000	194	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,004.00000	2,311	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			215.00000	180	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,087.00000	2,396	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			199.00000	166	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,170.00000	2,483	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			183.00000	153	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,255.00000	2,570	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			93.00000	79	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,965.00000	3,295	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			85.00000	72	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,057.00000	3,389	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			78.00000	66	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,149.00000	3,483	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			65.00000	55	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,336.00000	3,672	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			59.00000	51	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.65	Put			3,431.00000	3,767	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			54.00000	46	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			3,525.00000	3,863	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			49.00000	42	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,621.00000	3,959	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			156.00000	130	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			2,427.00000	2,747	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			143.00000	120	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,515.00000	2,837	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			132.00000	111	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			2,603.00000	2,927	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			121.00000	102	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,692.00000	3,018	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			143.00000	120	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			2,515.00000	2,837	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			121.00000	102	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			2,692.00000	3,018	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			93.00000	79	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			2,965.00000	3,295	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			78.00000	66	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,149.00000	3,483	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			97.00000	82	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			2,919.00000	3,249	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			89.00000	75	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,011.00000	3,342	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			81.00000	69	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,103.00000	3,436	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			74.00000	63	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,196.00000	3,530	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			62.00000	53	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			3,384.00000	3,720	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			57.00000	48	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			3,478.00000	3,815	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			47.00000	40	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			3,668.00000	4,007	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			71.00000	61	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,243.00000	3,577	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			49.00000	42	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			3,621.00000	3,959	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			45.00000	39	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,716.00000	4,055	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			41.00000	35	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,812.00000	4,152	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			37.00000	32	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			3,908.00000	4,249	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	19.25	Call			34.00000	29	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,005.00000	4,346	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			65.00000	55	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,336.00000	3,672	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			45.00000	39	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			3,716.00000	4,055	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			41.00000	35	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			3,812.00000	4,152	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			149.00000	125	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,471.00000	2,792	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			137.00000	115	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			2,559.00000	2,882	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			126.00000	106	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			2,648.00000	2,973	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			116.00000	98	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			2,737.00000	3,064	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			106.00000	90	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			2,828.00000	3,156	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			224.00000	187	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,045.00000	2,353	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			191.00000	160	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,212.00000	2,526	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			176.00000	147	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,297.00000	2,614	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			282.00000	235	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			1,803.00000	2,102	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			261.00000	218	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,883.00000	2,184	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			242.00000	202	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			1,963.00000	2,268	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			224.00000	187	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,045.00000	2,353	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			149.00000	125	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			2,471.00000	2,792	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			392.00000	327	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,464.00000	1,743	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			271.00000	226	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			1,843.00000	2,143	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			261.00000	218	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			1,883.00000	2,184	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			590.00000	493	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,061.00000	1,310	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			552.00000	461	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,124.00000	1,378	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			340.00000	283	28.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.55	Put			1,611.00000	1,899	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			825.00000	717	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			646.00000	884	27.30	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			451.00000	376	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,323.00000	1,593	28.10	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			0.00000	812	26.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			0.00000	728	26.54	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			15.20530		15.55910		25.80	30,410.60	2	73.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,081.00000	962	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,072.00000	1,307	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			960.00000	830	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,301.00000	1,524	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			865.00000	741	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,456.00000	1,686	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			976.00000	848	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,267.00000	1,493	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,045.00000	926	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,135.00000	1,371	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			1,027.00000	906	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,168.00000	1,401	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,063.00000	946	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,103.00000	1,341	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			1,009.00000	886	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,200.00000	1,431	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			1,063.00000	946	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,103.00000	1,341	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			791.00000	676	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,582.00000	1,821	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			924.00000	793	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,365.00000	1,588	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			884.00000	758	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,425.00000	1,653	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			739.00000	630	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			1,680.00000	1,925	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			1,326.00000	1,164	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			767.00000	959	25.40	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			846.00000	724	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,487.00000	1,719	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			773.00000	661	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,614.00000	1,855	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			706.00000	601	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,746.00000	1,996	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			673.00000	573	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,814.00000	2,068	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			658.00000	560	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	16.75	Put			1,849.00000	2,104	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			756.00000	645	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,647.00000	1,890	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			827.00000	708	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,518.00000	1,753	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			643.00000	546	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,884.00000	2,141	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			544.00000	460	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,134.00000	2,405	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			570.00000	484	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,061.00000	2,328	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			457.00000	386	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,398.00000	2,681	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			393.00000	331	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			2,634.00000	2,926	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			287.00000	241	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,128.00000	3,435	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			207.00000	173	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			3,648.00000	3,968	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			191.00000	159	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			3,781.00000	4,104	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			231.00000	193	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			3,472.00000	3,788	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			295.00000	247	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,086.00000	3,392	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			311.00000	261	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,002.00000	3,306	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			238.00000	199	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			3,429.00000	3,743	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			518.00000	438	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,209.00000	2,483	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			809.00000	692	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,550.00000	1,787	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			1,119.00000	995	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,010.00000	1,240	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			993.00000	867	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,234.00000	1,462	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			1,159.00000	1,030	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			950.00000	1,175	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			1,201.00000	1,066	25.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			892.00000	1,111	25.91	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			1,223.00000	1,085	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			864.00000	1,079	25.80	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,440.00000	1,247	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			681.00000	841	24.92	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.90	Call			1,382.00000	1,206	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			723.00000	901	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			1,272.00000	1,124	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			812.00000	1,018	25.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,180.00000	1,048	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			921.00000	1,142	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,139.00000	1,012	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			980.00000	1,207	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			1,100.00000	979	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,041.00000	1,273	26.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,440.00000	1,247	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			681.00000	841	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,382.00000	1,206	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			723.00000	901	25.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			1,180.00000	1,048	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			921.00000	1,142	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			1,139.00000	1,012	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			980.00000	1,207	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,299.00000	1,144	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			790.00000	988	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,245.00000	1,104	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			836.00000	1,049	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			1,081.00000	962	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,072.00000	1,307	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			993.00000	867	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,234.00000	1,462	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			960.00000	830	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,301.00000	1,524	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,411.00000	1,226	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			702.00000	871	25.06	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			1,354.00000	1,185	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			745.00000	930	25.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			1,299.00000	1,144	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			790.00000	988	25.50	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			1,245.00000	1,104	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			836.00000	1,049	25.70	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			1,045.00000	926	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,135.00000	1,371	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			846.00000	724	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,487.00000	1,719	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			960.00000	830	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,301.00000	1,524	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			884.00000	758	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,425.00000	1,653	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			944.00000	811	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.95	Put			1,335.00000	1,556	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			904.00000	776	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,395.00000	1,620	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			773.00000	661	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			1,614.00000	1,855	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			924.00000	793	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,365.00000	1,588	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			809.00000	692	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,550.00000	1,787	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			706.00000	601	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			1,746.00000	1,996	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			643.00000	546	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			1,884.00000	2,141	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			673.00000	573	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			1,814.00000	2,068	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			613.00000	521	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,954.00000	2,215	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			584.00000	496	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,025.00000	2,291	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			613.00000	521	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			1,954.00000	2,215	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			557.00000	472	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,098.00000	2,367	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			722.00000	616	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			1,713.00000	1,960	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			689.00000	587	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,780.00000	2,032	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			628.00000	533	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,919.00000	2,178	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			599.00000	508	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			1,989.00000	2,253	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			865.00000	741	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,456.00000	1,686	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			791.00000	676	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			1,582.00000	1,821	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			628.00000	533	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			1,919.00000	2,178	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			493.00000	417	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,284.00000	2,561	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			469.00000	396	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,360.00000	2,641	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			446.00000	376	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,437.00000	2,721	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			424.00000	358	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			2,515.00000	2,802	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.45	Call			280.00000	234	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,171.00000	3,479	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			265.00000	222	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,256.00000	3,567	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			251.00000	210	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,342.00000	3,655	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			225.00000	188	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,516.00000	3,833	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			213.00000	178	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			3,604.00000	3,923	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			202.00000	168	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,692.00000	4,013	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			383.00000	322	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			2,674.00000	2,967	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			364.00000	306	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,755.00000	3,051	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			345.00000	290	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			2,836.00000	3,135	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			328.00000	275	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,919.00000	3,220	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			364.00000	306	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			2,755.00000	3,051	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			328.00000	275	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			2,919.00000	3,220	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			280.00000	234	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,171.00000	3,479	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			251.00000	210	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,342.00000	3,655	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			272.00000	228	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,213.00000	3,523	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			258.00000	216	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,299.00000	3,611	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			244.00000	204	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,385.00000	3,699	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			219.00000	183	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,560.00000	3,878	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			196.00000	164	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			3,737.00000	4,058	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			185.00000	155	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			3,826.00000	4,149	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			225.00000	188	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			3,516.00000	3,833	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			202.00000	168	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			3,692.00000	4,013	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			180.00000	150	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	19.25	Put			3,871.00000	4,195	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			170.00000	142	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			3,961.00000	4,287	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			161.00000	134	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,052.00000	4,379	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			152.00000	127	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,143.00000	4,471	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			219.00000	183	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			3,560.00000	3,878	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			175.00000	146	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			3,916.00000	4,241	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			166.00000	138	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,006.00000	4,333	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			481.00000	406	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,322.00000	2,601	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			435.00000	367	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,476.00000	2,762	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			414.00000	349	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			2,555.00000	2,843	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			373.00000	314	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,714.00000	3,009	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			355.00000	298	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			2,795.00000	3,093	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			337.00000	283	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			2,877.00000	3,177	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			319.00000	268	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			2,960.00000	3,263	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			557.00000	472	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,098.00000	2,367	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			530.00000	449	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,171.00000	2,444	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			505.00000	427	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,246.00000	2,522	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			481.00000	406	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,322.00000	2,601	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			373.00000	314	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			2,714.00000	3,009	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			689.00000	587	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			1,780.00000	2,032	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			544.00000	460	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,134.00000	2,405	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			570.00000	484	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,061.00000	2,328	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			493.00000	417	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,284.00000	2,561	26.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	17.55	Call			446.00000	376	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,437.00000	2,721	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			756.00000	645	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			1,647.00000	1,890	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			0.00000	1,030	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			0.00000	1,175	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			0.00000	848	26.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			0.00000	1,493	26.66	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.44370		15.80680		0.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			0.00000	126	0.00	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			0.00000	483	0.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.86690		14.40800		25.11	5,019,817.80	362	4,668.00
€ / R On 16/03/2009 Currency Future	14.40	Call			660.00000	511	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			652.00000	1,045	27.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			642.00000	499	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			684.00000	1,082	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			763.00000	583	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			505.00000	866	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call			883.00000	667	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			375.00000	700	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,053.00000	792	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			245.00000	526	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			1,123.00000	840	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			215.00000	473	24.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			1,195.00000	890	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			187.00000	423	23.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			1,232.00000	916	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			174.00000	399	23.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			1,158.00000	864	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			200.00000	447	23.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			1,308.00000	970	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			150.00000	353	23.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			1,270.00000	942	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			162.00000	376	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			1,053.00000	792	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			245.00000	526	24.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			1,467.00000	1,088	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			109.00000	271	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			1,426.00000	1,057	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			118.00000	290	22.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			1,023.00000	770	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			265.00000	553	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,088.00000	816	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			230.00000	499	24.17	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	13.20	Call			1,347.00000	998	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			139.00000	331	23.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,592.00000	1,192	22.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			84.00000	225	22.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,550.00000	1,156	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			92.00000	239	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			936.00000	706	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			328.00000	639	24.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			763.00000	583	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			505.00000	866	26.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			608.00000	474	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			750.00000	1,157	27.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			506.00000	399	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			998.00000	1,432	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			809.00000	615	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			451.00000	798	25.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			833.00000	632	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			425.00000	765	25.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			2,245.00000	1,749	22.18	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			37.00000	82	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,771.00000	1,339	22.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			63.00000	172	22.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,635.00000	1,227	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			77.00000	211	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,959.00000	1,496	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			51.00000	129	22.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,341.00000	1,840	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			33.00000	74	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			2,341.00000	1,840	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			33.00000	74	22.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,390.00000	1,887	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			32.00000	70	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,293.00000	1,794	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			35.00000	78	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			2,101.00000	1,619	22.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			43.00000	102	22.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,149.00000	1,661	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			41.00000	94	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			2,006.00000	1,536	22.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			48.00000	119	22.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			2,536.00000	2,026	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put			28.00000	59	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			2,197.00000	1,703	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			39.00000	86	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			2,438.00000	1,933	22.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.00	Put			30.00000	66	22.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,929.00000	2,405	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			21.00000	38	24.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,831.00000	2,310	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			23.00000	43	24.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,732.00000	2,215	23.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			24.00000	48	23.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,634.00000	2,120	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			26.00000	53	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			2,149.00000	1,661	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			41.00000	94	22.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,880.00000	2,357	24.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			22.00000	41	24.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,781.00000	2,262	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			23.00000	45	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,683.00000	2,167	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			25.00000	50	23.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,585.00000	2,073	23.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			27.00000	56	23.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			2,487.00000	1,979	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			29.00000	63	23.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			2,390.00000	1,887	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			32.00000	70	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,634.00000	2,120	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			26.00000	53	23.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,054.00000	1,577	22.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			46.00000	110	22.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			2,293.00000	1,794	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			35.00000	78	22.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,912.00000	1,456	22.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			54.00000	139	22.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,818.00000	1,377	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			60.00000	160	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,912.00000	1,456	22.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			54.00000	139	22.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,818.00000	1,377	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			60.00000	160	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,725.00000	1,301	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			67.00000	184	22.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,865.00000	1,416	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			57.00000	149	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,781.00000	2,262	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			23.00000	45	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			2,585.00000	2,073	23.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			27.00000	56	23.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	12.35	Call			2,101.00000	1,619	22.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			43.00000	102	22.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,865.00000	1,416	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			57.00000	149	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,678.00000	1,264	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			70.00000	197	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			909.00000	686	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			351.00000	669	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			785.00000	599	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			477.00000	832	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,508.00000	1,122	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			100.00000	255	22.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,678.00000	1,264	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			70.00000	197	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			993.00000	748	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			285.00000	581	24.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			699.00000	539	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			591.00000	972	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			1,088.00000	816	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			230.00000	499	24.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,978.00000	2,453	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			20.00000	36	24.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			481.00000	380	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,073.00000	1,513	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			360.00000	289	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			1,552.00000	2,022	31.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			274.00000	221	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,066.00000	2,554	33.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			211.00000	171	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			2,603.00000	3,104	35.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,635.00000	1,227	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			77.00000	211	22.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			577.00000	451	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			819.00000	1,234	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			426.00000	339	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,268.00000	1,722	30.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			321.00000	258	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			1,763.00000	2,241	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			245.00000	199	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,287.00000	2,782	34.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			343.00000	276	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			1,635.00000	2,109	31.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			240.00000	194	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,332.00000	2,827	34.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			171.00000	131	35.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	17.30	Put			3,063.00000	3,564	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			108.00000	76	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			3,800.00000	4,309	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			3,077.00000	2,551	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			19.00000	34	25.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call			964.00000	727	24.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			306.00000	610	24.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			405.00000	324	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,347.00000	1,807	30.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			280.00000	226	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,022.00000	2,509	33.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			198.00000	161	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			2,740.00000	3,244	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			137.00000	97	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			3,479.00000	3,980	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			3,469.00000	2,943	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			11.00000	26	27.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			494.00000	389	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,036.00000	1,472	29.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			336.00000	270	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			1,678.00000	2,153	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			235.00000	190	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,377.00000	2,873	34.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			167.00000	127	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,109.00000	3,610	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,813.00000	3,286	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			5.00000	19	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			3,028.00000	2,502	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			20.00000	35	24.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			592.00000	462	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			784.00000	1,195	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			396.00000	317	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,388.00000	1,850	30.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			194.00000	158	35.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			2,786.00000	3,291	35.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			4,260.00000	3,725	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			2.00000	8	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			4,509.00000	3,972	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			1.00000	5	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,714.00000	3,189	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			6.00000	22	28.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			562.00000	440	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			854.00000	1,273	28.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			377.00000	303	31.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,469.00000	1,936	31.23	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	16.30	Call			262.00000	212	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,154.00000	2,645	33.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			4,609.00000	4,071	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			1.00000	4	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,813.00000	3,286	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			5.00000	19	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			592.00000	462	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			784.00000	1,195	27.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			4,559.00000	4,021	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			1.00000	4	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,764.00000	3,238	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			6.00000	21	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			909.00000	686	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			351.00000	669	25.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			386.00000	310	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,428.00000	1,893	31.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			268.00000	217	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,110.00000	2,600	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,709.00000	4,170	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			1.00000	3	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,912.00000	3,383	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			4.00000	16	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			3,127.00000	2,600	25.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			19.00000	33	25.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			625.00000	486	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			717.00000	1,119	27.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			415.00000	331	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,307.00000	1,764	30.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			287.00000	231	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			1,979.00000	2,464	33.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			4,310.00000	3,774	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			2.00000	7	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			3,518.00000	2,992	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			10.00000	25	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			785.00000	599	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			477.00000	832	26.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			4,210.00000	3,676	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			2.00000	9	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			3,420.00000	2,894	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			12.00000	27	27.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			741.00000	568	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			533.00000	901	26.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			328.00000	264	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			1,720.00000	2,197	32.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			230.00000	186	34.50	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	16.60	Put			2,422.00000	2,919	34.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			4,111.00000	3,578	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			3.00000	11	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			3,322.00000	2,795	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			14.00000	29	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			699.00000	539	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			591.00000	972	26.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			458.00000	363	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,150.00000	1,596	29.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			314.00000	252	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			1,806.00000	2,285	32.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			220.00000	179	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			2,512.00000	3,012	34.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			4,409.00000	3,873	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			1.00000	6	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			3,616.00000	3,090	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			8.00000	23	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			2,054.00000	1,577	22.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			46.00000	110	22.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			533.00000	419	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			925.00000	1,352	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			250.00000	203	33.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,242.00000	2,736	33.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			4,061.00000	3,529	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			3.00000	12	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			3,274.00000	2,746	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			16.00000	30	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			679.00000	525	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			621.00000	1,008	27.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			447.00000	355	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,189.00000	1,638	29.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			307.00000	247	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			1,849.00000	2,330	32.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			216.00000	175	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			2,558.00000	3,058	34.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,962.00000	3,432	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			4.00000	15	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			3,176.00000	2,649	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			18.00000	32	25.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			294.00000	236	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			1,936.00000	2,419	32.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			207.00000	168	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			2,649.00000	3,151	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			4,011.00000	3,480	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			3.00000	13	29.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.20	Call		3,225.00000	2,697	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put		17.00000	31	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call		437.00000	347	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put		1,229.00000	1,680	30.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call		301.00000	241	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put		1,893.00000	2,374	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call		4,310.00000	3,774	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put		2.00000	7	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call		4,359.00000	3,824	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put		1.00000	7	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call		3,567.00000	3,041	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put		9.00000	24	28.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call		519.00000	409	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put		961.00000	1,392	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call		351.00000	282	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put		1,593.00000	2,066	31.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call		4,160.00000	3,627	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put		2.00000	10	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call		3,371.00000	2,845	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put		13.00000	28	26.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call		720.00000	553	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put		562.00000	936	26.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call		470.00000	371	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put		1,112.00000	1,555	29.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		321.00000	258	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		1,763.00000	2,241	32.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		225.00000	182	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		2,467.00000	2,965	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		185.00000	150	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		2,877.00000	3,383	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		3,518.00000	2,992	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		10.00000	25	27.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		1,270.00000	942	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		162.00000	376	23.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		1,023.00000	770	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		265.00000	553	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		207.00000	168	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		2,649.00000	3,151	35.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		146.00000	104	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		3,388.00000	3,887	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		0.00000	107	35.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		0.00000	3,840	35.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.09810	14.64800		25.19	563,924.00	40	2,585.00
€ / R On 12/06/2009 Currency Future	14.65	Call		961.00000	785	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		963.00000	1,337	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.70	Call			943.00000	766	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			995.00000	1,368	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			1,079.00000	891	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			781.00000	1,143	25.80	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,176.00000	961	25.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			678.00000	1,013	25.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			1,350.00000	1,077	24.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			552.00000	829	24.60	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,444.00000	1,138	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			496.00000	740	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,508.00000	1,192	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			460.00000	694	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,541.00000	1,220	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			443.00000	672	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,476.00000	1,165	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			478.00000	717	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,608.00000	1,277	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			410.00000	629	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,541.00000	1,220	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			443.00000	672	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,574.00000	1,248	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			426.00000	650	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,711.00000	1,366	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			363.00000	568	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,711.00000	1,366	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			363.00000	568	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,676.00000	1,336	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			378.00000	588	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			1,290.00000	1,037	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			592.00000	889	24.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,642.00000	1,306	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			394.00000	608	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,381.00000	1,098	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			533.00000	800	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,642.00000	1,306	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			394.00000	608	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,819.00000	1,458	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			321.00000	510	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,747.00000	1,396	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			349.00000	548	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,508.00000	1,192	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			460.00000	694	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,204.00000	979	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			656.00000	981	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			1,017.00000	844	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.50	Put			869.00000	1,246	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			876.00000	694	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,128.00000	1,496	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			771.00000	597	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,323.00000	1,698	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,100.00000	908	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			752.00000	1,110	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			1,148.00000	943	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			700.00000	1,045	25.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,005.00000	1,621	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			257.00000	423	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,855.00000	1,490	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			307.00000	492	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			2,122.00000	1,724	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			224.00000	376	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,491.00000	2,054	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			143.00000	256	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,448.00000	2,016	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			150.00000	268	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			2,533.00000	2,093	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			135.00000	245	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			2,448.00000	2,016	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			150.00000	268	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,283.00000	1,867	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			185.00000	319	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			2,324.00000	1,904	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			176.00000	306	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,202.00000	1,795	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			204.00000	347	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,706.00000	2,251	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			108.00000	203	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			2,365.00000	1,941	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			167.00000	293	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,576.00000	2,132	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			128.00000	234	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,663.00000	2,211	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			115.00000	213	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,619.00000	2,171	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			121.00000	223	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			3,019.00000	2,540	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			71.00000	142	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,929.00000	2,456	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			81.00000	158	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,839.00000	2,373	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			91.00000	175	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.00	Call			2,750.00000	2,291	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			102.00000	193	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,407.00000	1,978	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			159.00000	280	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,974.00000	2,498	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			76.00000	150	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,884.00000	2,414	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			86.00000	166	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,795.00000	2,332	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			97.00000	184	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			2,283.00000	1,867	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			185.00000	319	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,663.00000	2,211	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			115.00000	213	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,242.00000	1,831	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			194.00000	333	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			2,162.00000	1,759	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			214.00000	361	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,706.00000	2,251	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			108.00000	203	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,619.00000	2,171	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			121.00000	223	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,044.00000	1,655	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			246.00000	407	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			3,065.00000	2,583	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			67.00000	135	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,884.00000	2,414	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			86.00000	166	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			2,202.00000	1,795	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			204.00000	347	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,967.00000	1,588	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			269.00000	440	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,892.00000	1,522	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			294.00000	474	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			2,044.00000	1,655	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			246.00000	407	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			2,242.00000	1,831	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			194.00000	333	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,083.00000	1,690	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			235.00000	391	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			2,491.00000	2,054	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			143.00000	256	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			2,407.00000	1,978	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			159.00000	280	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			2,083.00000	1,690	24.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.80	Put			235.00000	391	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			2,005.00000	1,621	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			257.00000	423	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,930.00000	1,555	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			282.00000	457	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,892.00000	1,522	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			294.00000	474	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,412.00000	1,118	24.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			514.00000	770	24.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,782.00000	1,427	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			334.00000	529	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,320.00000	1,057	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			572.00000	859	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			1,121.00000	925	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			723.00000	1,077	25.56	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			1,037.00000	859	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			839.00000	1,211	26.05	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			998.00000	824	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			900.00000	1,276	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			925.00000	748	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,027.00000	1,400	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			892.00000	712	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,094.00000	1,464	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			860.00000	677	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,162.00000	1,529	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			830.00000	644	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,232.00000	1,596	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			1,261.00000	1,017	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			613.00000	919	24.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,058.00000	875	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			810.00000	1,177	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			979.00000	804	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			931.00000	1,306	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			1,100.00000	908	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			752.00000	1,110	25.68	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			1,058.00000	875	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			810.00000	1,177	25.93	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			979.00000	804	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			931.00000	1,306	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			908.00000	730	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,060.00000	1,432	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			845.00000	660	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,197.00000	1,562	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			810.00000	628	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,262.00000	1,630	26.18	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.30	Call			733.00000	566	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,385.00000	1,768	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			697.00000	538	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,449.00000	1,840	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			663.00000	510	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,515.00000	1,912	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			629.00000	484	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			1,581.00000	1,986	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			908.00000	730	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,060.00000	1,432	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			876.00000	694	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,128.00000	1,496	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			733.00000	566	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,385.00000	1,768	26.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			1,204.00000	979	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			656.00000	981	25.19	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,381.00000	1,098	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			533.00000	800	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,232.00000	998	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			634.00000	950	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,855.00000	1,490	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			307.00000	492	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			1,320.00000	1,057	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			572.00000	859	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			1,232.00000	998	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			634.00000	950	25.08	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			1,176.00000	961	25.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			678.00000	1,013	25.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,476.00000	1,165	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			478.00000	717	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,819.00000	1,458	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			321.00000	510	24.13	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.30490		14.85700		0.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	66	0.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			0.00000	611	0.00	0.00	0	0.00
ALBI On 05/02/2009 Index Future			307.86000		309.18500		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			316.01900		317.37200		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			322.63100		323.95000		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			126.12900		126.43900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			129.54800		129.86400		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			132.64400		132.96600		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 05/02/2009 jGovi			308.64900		309.91200		0.00	6,172,980.00	2	507.00
GOVI On 07/05/2009 jGovi			317.01350		318.30850		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			324.59150		325.91150		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			9.04600		8.97900		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			7.98000		7.87300		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.29200		7.20900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.22300		8.12000		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			7.88400		7.79500		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.96700		7.87200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			7.85400		7.75600		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.42500		11.40800		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.53400		10.47400		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.68400		8.61800		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.30500		7.21800		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.04400		6.92300		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			7.86000		7.76800		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.44500		7.33800		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.27600		7.15500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.62800		7.51300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.44500		7.32900		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.37200		7.25300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.49700		7.39600		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.37600		7.27400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.31500		7.21300		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.68900		11.69000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JROD On 30/01/2009 jRod			11.59500		11.59000		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.50700		11.49300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.53400		11.52300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.30500		11.29400		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			10.99100		10.98300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			10.98300		10.98300		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			301.16700		302.71300		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			309.32900		310.91500		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			316.72300		318.34100		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			6.84800		6.76400		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,825.00000	4,696	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			6.15700		6.05800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,262.00000	4,145	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			187.00000	199	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.41200		5.29000		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			5,159.00000	5,050	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			541.00000	563	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,362.00000	5,252	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			494.00000	514	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.01200		6.93700		11.95	362,132,264.00	2,600	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			8,223.00000	7,784	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			254.00000	287	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			10,925.00000	10,465	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			84.00000	96	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			17,660.00000	17,188	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			3.00000	4	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			13,653.00000	13,184	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			25.00000	29	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			15,004.00000	14,533	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			13.00000	15	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			6.83800		6.76000		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	9.00	Call			13,362.00000	12,922	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			444.00000	482	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			6.71200		6.63100		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			14,522.00000	14,042	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			5.00000	6	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			6.98600		6.91400		24.97	0.00	0	5,355.00
R186 On 05/02/2009 Bond Future	9.25	Call			25,705.00000	24,798	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			64.00000	73	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
R186 On 07/05/2009 Bond Future			6.87800	6.80500		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call		17,173.00000	16,429	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put		2,982.00000	3,172	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call		25,599.00000	24,748	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put		1,137.00000	1,220	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.81100	6.73600		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call		27,875.00000	27,052	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put		2,735.00000	2,871	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.29600	11.29000		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call		749.00000	742	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put		777.00000	769	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.14700	11.14100		0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call		102.00000	100	0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put		144.00000	144	0.48	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.03400	6.95900		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call		10,728.00000	10,354	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			6.81000	6.73200		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call		11,456.00000	11,077	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.66000	6.57800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call		11,760.00000	11,375	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put		3.00000	4	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.08600	7.01200		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call		13,732.00000	13,238	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			6.92400	6.84800		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		13,139.00000	12,637	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			6.81800	6.73900		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		14,922.00000	14,409	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.09600	7.02300		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call		14,845.00000	14,311	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			6.95100	6.87600		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		14,157.00000	13,611	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			6.85900	6.78200		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		16,058.00000	15,505	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 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.05700		6.98200		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			8,934.00000	8,623	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			6.80800		6.72900		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			8,682.00000	8,365	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			3.00000	3	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.63700		6.55300		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			9,835.00000	9,513	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			8.00000	10	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.11200		7.03900		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			15,165.00000	14,611	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			6.98200		6.90700		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			14,413.00000	13,846	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			6.90000		6.82300		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			16,349.00000	15,771	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			7.11800		7.04500		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call			12,395.00000	11,817	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			7.00100		6.92600		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			13,190.00000	12,597	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			0.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			6.94000		6.86300		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			16,696.00000	16,092	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			6.61900		6.54700		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call			24,009.00000	23,133	0.00	0.00	0	0.00
R209 On 05/02/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future			6.53200		6.46000		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call			25,031.00000	24,143	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			6.47600		6.40300		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			23,712.00000	22,804	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			304.77400		306.02600		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
TRT1 On 07/05/2009 Index Future			313.03400		314.31800		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			320.51600		321.82500		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.78680		6.98290		25.09	1,696,700.00	250	4,850.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			316.00000	261	26.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			333.00000	474	26.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			299.00000	247	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			366.00000	511	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			335.00000	275	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			302.00000	438	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			376.00000	307	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			243.00000	371	25.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			398.00000	325	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			216.00000	338	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			423.00000	345	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			190.00000	308	24.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			449.00000	365	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			166.00000	278	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			449.00000	365	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			166.00000	278	24.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			478.00000	386	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			145.00000	250	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			508.00000	409	23.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			125.00000	222	23.54	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			580.00000	461	22.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			97.00000	175	22.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			355.00000	291	25.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			272.00000	404	25.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			398.00000	325	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			216.00000	338	25.09	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			335.00000	275	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			302.00000	438	26.24	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			355.00000	291	25.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			272.00000	404	25.85	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			141.00000	105	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			809.00000	968	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			111.00000	82	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			928.00000	1,095	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			179.00000	134	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			696.00000	847	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			229.00000	183	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			546.00000	696	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			268.00000	223	27.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			435.00000	586	27.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			283.00000	235	27.42	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	7.10	Put			400.00000	548	27.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			618.00000	491	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			85.00000	154	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			697.00000	557	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			64.00000	120	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			780.00000	630	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			47.00000	94	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			543.00000	434	23.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			110.00000	198	23.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			738.00000	593	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			55.00000	106	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			543.00000	434	23.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			110.00000	198	23.22	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			657.00000	522	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			74.00000	135	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			618.00000	491	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			85.00000	154	22.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			299.00000	247	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			366.00000	511	27.03	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			823.00000	669	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			40.00000	82	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			657.00000	522	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			74.00000	135	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			268.00000	223	27.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			435.00000	586	27.82	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			254.00000	212	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			471.00000	625	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			229.00000	183	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			546.00000	696	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			208.00000	157	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			625.00000	770	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			241.00000	197	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			509.00000	660	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			218.00000	170	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			585.00000	733	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			477.00000	386	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			145.00000	250	23.95	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			911.00000	749	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			28.00000	62	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			823.00000	669	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			40.00000	82	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			1,096.00000	920	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			13.00000	33	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			1,003.00000	833	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			20.00000	46	22.49	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	5.95	Call			1,049.00000	876	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			16.00000	39	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			957.00000	790	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			24.00000	54	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			867.00000	708	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			34.00000	71	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			867.00000	708	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			34.00000	71	22.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			254.00000	212	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			471.00000	625	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			208.00000	157	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			625.00000	770	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			193.00000	145	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			660.00000	808	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			166.00000	124	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			733.00000	887	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			153.00000	114	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			770.00000	927	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			131.00000	97	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			848.00000	1,010	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			94.00000	69	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,011.00000	1,182	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			94.00000	69	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,011.00000	1,182	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			79.00000	58	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,096.00000	1,271	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			66.00000	48	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,183.00000	1,361	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			55.00000	40	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,272.00000	1,453	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			120.00000	89	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			887.00000	1,052	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			102.00000	75	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			969.00000	1,138	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			86.00000	63	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,053.00000	1,226	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			72.00000	53	28.21	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,139.00000	1,316	28.21	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.88160		7.08270		24.32	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			456.00000	388	25.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			473.00000	606	25.37	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			438.00000	373	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			506.00000	642	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			474.00000	403	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			441.00000	571	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.95	Call			514.00000	435	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			381.00000	504	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			535.00000	453	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			353.00000	472	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			556.00000	472	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			323.00000	440	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			578.00000	492	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			295.00000	410	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			578.00000	492	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			295.00000	410	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			556.00000	472	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			323.00000	440	24.07	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			514.00000	435	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			381.00000	504	24.57	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			602.00000	511	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			269.00000	379	23.51	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			627.00000	532	23.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			244.00000	350	23.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			691.00000	576	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			208.00000	294	22.59	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			535.00000	453	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			353.00000	472	24.32	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			474.00000	403	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			441.00000	571	25.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			493.00000	419	24.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			411.00000	537	24.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			438.00000	373	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			506.00000	642	25.64	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			249.00000	196	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			966.00000	1,115	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			223.00000	176	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,040.00000	1,194	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			306.00000	245	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			824.00000	963	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			364.00000	302	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			681.00000	820	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			406.00000	347	26.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			574.00000	715	26.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			422.00000	360	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			539.00000	678	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			724.00000	601	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			191.00000	269	22.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			793.00000	658	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			161.00000	227	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			829.00000	690	22.11	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	6.40	Put			147.00000	209	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			658.00000	553	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			226.00000	322	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			829.00000	690	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			147.00000	209	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			658.00000	553	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			226.00000	322	22.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			758.00000	627	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			176.00000	245	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			904.00000	758	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			121.00000	176	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			627.00000	532	23.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			244.00000	350	23.20	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			422.00000	360	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			539.00000	678	25.91	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			391.00000	335	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			609.00000	753	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			364.00000	302	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			681.00000	820	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			339.00000	272	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			757.00000	890	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			377.00000	318	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			645.00000	786	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			351.00000	287	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			719.00000	855	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			982.00000	829	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			99.00000	147	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			1,147.00000	981	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			64.00000	99	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			1,063.00000	903	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			80.00000	122	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			982.00000	829	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			99.00000	147	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			904.00000	758	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			121.00000	176	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			1,104.00000	942	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			72.00000	110	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,022.00000	866	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			89.00000	134	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			942.00000	793	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			110.00000	161	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			866.00000	724	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			134.00000	192	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			1,022.00000	866	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			89.00000	134	22.11	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	7.55	Call		323.00000	258	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		790.00000	926	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		291.00000	232	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		858.00000	1,000	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		391.00000	335	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		609.00000	753	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		276.00000	219	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		894.00000	1,038	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		276.00000	219	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		894.00000	1,038	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		249.00000	196	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		966.00000	1,115	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		223.00000	176	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,040.00000	1,194	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		200.00000	157	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,117.00000	1,275	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		179.00000	139	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,196.00000	1,358	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		160.00000	124	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,277.00000	1,442	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		142.00000	110	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,360.00000	1,528	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		160.00000	124	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,277.00000	1,442	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		323.00000	258	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		790.00000	926	26.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		793.00000	658	22.11	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		161.00000	227	22.11	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.95930	7.16140		0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		0.00000	63	0.00	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		0.00000	204	0.00	0.00	0	0.00

Total for Derivatives:							993,808,299.20	36,255	286,204.00
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Grand Total:							993,808,299.20	36,255	286,204.00
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