

Daily MTM Report

Daily summary for 23/12/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<u>i-Bonds</u>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.39000		7.26000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.28000		7.18000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.21000		7.11000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.44800		11.45000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.32500		7.22000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.34000		7.24000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.34000		7.24000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.35500		7.25000			0.00	0	0.00
R207 On 15/01/2020 Bond			7.35000		7.25000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.35700		7.25600			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				6.83000	6.73000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.87380		9.84940		27.50	3,791,539.20	384	156,725.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			517.00000	528	27.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			518.00000	504	27.50	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			463.00000	472	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			614.00000	598	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			447.00000	455	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			647.00000	631	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			416.00000	423	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			717.00000	699	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			346.00000	351	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			897.00000	878	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			375.00000	381	29.68	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			826.00000	807	29.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			363.00000	368	29.93	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			864.00000	844	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			330.00000	335	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			931.00000	911	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			346.00000	351	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			897.00000	878	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			286.00000	290	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,036.00000	1,016	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			300.00000	304	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,001.00000	980	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			259.00000	262	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,109.00000	1,089	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			315.00000	319	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			966.00000	946	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			388.00000	395	29.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			789.00000	771	29.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			447.00000	455	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			647.00000	631	28.43	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			222.00000	225	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,223.00000	1,201	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			200.00000	203	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,301.00000	1,279	29.93	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	10.65	Call			272.00000	276	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,073.00000	1,052	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			246.00000	249	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,147.00000	1,126	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			286.00000	290	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,036.00000	1,016	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			402.00000	409	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			753.00000	735	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			402.00000	409	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			753.00000	735	29.17	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			375.00000	381	29.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			826.00000	807	29.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			171.00000	173	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,422.00000	1,399	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			123.00000	124	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,674.00000	1,651	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			116.00000	117	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,717.00000	1,694	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			98.00000	99	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,849.00000	1,825	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			190.00000	193	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,341.00000	1,319	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,964.00000	1,988	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			15.00000	14	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			557.00000	567	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			458.00000	443	26.94	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			791.00000	808	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			242.00000	234	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			670.00000	685	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			320.00000	311	25.77	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			578.00000	588	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			428.00000	414	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			727.00000	743	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			278.00000	269	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			621.00000	634	26.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			372.00000	360	26.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			859.00000	876	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			209.00000	203	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,199.00000	1,220	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			100.00000	96	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,159.00000	1,179	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			109.00000	105	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,325.00000	1,346	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			75.00000	72	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,325.00000	1,346	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.60	Put			75.00000	72	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,368.00000	1,389	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			68.00000	65	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,499.00000	1,522	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			50.00000	48	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,455.00000	1,477	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			56.00000	53	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,411.00000	1,433	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			62.00000	59	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,590.00000	1,612	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			40.00000	38	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,368.00000	1,389	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			68.00000	65	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,822.00000	1,845	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	21	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,728.00000	1,751	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			28.00000	27	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,635.00000	1,658	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			36.00000	34	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,544.00000	1,567	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			45.00000	43	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,282.00000	1,303	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			83.00000	80	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,119.00000	1,139	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			119.00000	115	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,544.00000	1,567	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			45.00000	43	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,455.00000	1,477	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			56.00000	53	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,119.00000	1,139	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			119.00000	115	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,041.00000	1,060	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			141.00000	137	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,869.00000	1,892	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			20.00000	19	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,775.00000	1,798	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	24	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,681.00000	1,704	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			32.00000	31	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,241.00000	1,261	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			91.00000	88	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,775.00000	1,798	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			25.00000	24	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,681.00000	1,704	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			32.00000	31	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,241.00000	1,261	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			91.00000	88	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,159.00000	1,179	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			109.00000	105	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,079.00000	1,099	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			130.00000	125	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,822.00000	1,845	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			22.00000	21	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,728.00000	1,751	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			28.00000	27	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,282.00000	1,303	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			83.00000	80	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,590.00000	1,612	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			40.00000	38	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,003.00000	1,022	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			154.00000	148	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			929.00000	948	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			180.00000	174	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			859.00000	876	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			209.00000	203	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			929.00000	948	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			180.00000	174	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			727.00000	743	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			278.00000	269	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			621.00000	634	26.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			372.00000	360	26.18	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			578.00000	588	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			428.00000	414	26.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,079.00000	1,099	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			130.00000	125	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			791.00000	808	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			242.00000	234	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			537.00000	547	27.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			487.00000	473	27.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			498.00000	508	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			549.00000	534	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			537.00000	547	27.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			487.00000	473	27.22	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			498.00000	508	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			549.00000	534	27.73	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			431.00000	439	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			682.00000	665	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			759.00000	775	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			259.00000	252	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			696.00000	712	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.45	Put			297.00000	288	25.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			645.00000	658	25.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			345.00000	335	25.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			599.00000	610	26.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			399.00000	386	26.41	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			480.00000	489	27.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			581.00000	566	27.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			416.00000	423	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			717.00000	699	28.92	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			300.00000	304	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			1,001.00000	980	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			272.00000	276	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,073.00000	1,052	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			180.00000	183	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,381.00000	1,359	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			162.00000	164	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,463.00000	1,440	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			234.00000	237	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,185.00000	1,163	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			211.00000	214	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,262.00000	1,240	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			234.00000	237	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,185.00000	1,163	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			153.00000	155	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,504.00000	1,481	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			138.00000	139	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,588.00000	1,565	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			138.00000	139	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,588.00000	1,565	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			110.00000	111	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,760.00000	1,737	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			87.00000	88	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,938.00000	1,914	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			77.00000	78	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,028.00000	2,004	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			69.00000	69	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,119.00000	2,095	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			61.00000	61	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,211.00000	2,187	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			180.00000	183	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,381.00000	1,359	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			162.00000	164	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,463.00000	1,440	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			145.00000	147	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,546.00000	1,523	29.93	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			130.00000	132	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,631.00000	1,608	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			104.00000	105	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,804.00000	1,781	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			92.00000	93	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,893.00000	1,869	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			82.00000	83	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,983.00000	1,959	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			73.00000	73	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,074.00000	2,050	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			77.00000	78	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,028.00000	2,004	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			431.00000	439	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			682.00000	665	28.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			211.00000	214	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,262.00000	1,240	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			171.00000	173	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,422.00000	1,399	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			363.00000	368	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			864.00000	844	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			222.00000	225	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,223.00000	1,201	29.93	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			480.00000	489	27.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			581.00000	566	27.95	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			0.00000	658	25.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			0.00000	335	25.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.05640		10.03080		27.15	0.00	0	4,558.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			733.00000	747	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			752.00000	741	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			697.00000	710	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			816.00000	804	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			680.00000	693	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			849.00000	837	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			632.00000	644	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			951.00000	937	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			548.00000	558	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,117.00000	1,102	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			548.00000	558	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,117.00000	1,102	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			584.00000	594	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,053.00000	1,038	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			531.00000	540	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,150.00000	1,134	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			566.00000	576	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,085.00000	1,070	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.80	Call			481.00000	490	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,250.00000	1,234	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			514.00000	523	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,183.00000	1,167	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			450.00000	459	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,319.00000	1,302	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			603.00000	613	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,022.00000	1,007	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			648.00000	660	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			917.00000	903	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			664.00000	676	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			883.00000	870	27.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			407.00000	415	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,426.00000	1,409	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			380.00000	388	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,499.00000	1,481	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			465.00000	474	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,285.00000	1,268	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			481.00000	490	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,250.00000	1,234	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			566.00000	576	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,085.00000	1,070	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			435.00000	444	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,355.00000	1,337	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			617.00000	628	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			986.00000	972	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			617.00000	628	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			986.00000	972	28.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			331.00000	338	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,650.00000	1,631	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			267.00000	273	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,886.00000	1,866	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			258.00000	263	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,927.00000	1,907	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			231.00000	236	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,050.00000	2,029	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			367.00000	375	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,537.00000	1,518	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			465.00000	474	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,285.00000	1,268	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			771.00000	787	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			691.00000	680	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			979.00000	996	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put			449.00000	440	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			872.00000	887	25.78	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.70	Put			541.00000	531	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			792.00000	805	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			661.00000	649	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			922.00000	938	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			491.00000	482	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			831.00000	844	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			601.00000	588	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,039.00000	1,057	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			409.00000	400	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,338.00000	1,357	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			257.00000	251	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,338.00000	1,357	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			257.00000	251	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,447.00000	1,468	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			216.00000	211	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,485.00000	1,505	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			204.00000	199	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,523.00000	1,544	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			192.00000	187	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,600.00000	1,622	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			170.00000	165	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,561.00000	1,582	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			180.00000	176	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,720.00000	1,742	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			139.00000	136	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,561.00000	1,582	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			180.00000	176	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,410.00000	1,430	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			229.00000	224	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,887.00000	1,909	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			106.00000	103	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,803.00000	1,825	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			122.00000	118	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,640.00000	1,661	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			159.00000	155	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,268.00000	1,287	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			287.00000	280	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,199.00000	1,218	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			319.00000	312	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,844.00000	1,867	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			114.00000	110	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,761.00000	1,783	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			130.00000	127	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,680.00000	1,702	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			149.00000	145	25.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,374.00000	1,394	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			243.00000	237	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,302.00000	1,322	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			272.00000	265	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,233.00000	1,252	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			302.00000	296	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,059.00000	2,083	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			78.00000	76	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,972.00000	1,995	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			91.00000	89	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,640.00000	1,661	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			159.00000	155	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,720.00000	1,742	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			139.00000	136	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,929.00000	1,952	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			98.00000	96	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,761.00000	1,783	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			130.00000	127	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,374.00000	1,394	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			243.00000	237	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,600.00000	1,622	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			170.00000	165	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,523.00000	1,544	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			192.00000	187	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,447.00000	1,468	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			216.00000	211	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,233.00000	1,252	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			302.00000	296	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,166.00000	1,185	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			336.00000	328	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,102.00000	1,120	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			371.00000	363	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,166.00000	1,185	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			336.00000	328	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			872.00000	887	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			541.00000	531	25.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			922.00000	938	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			491.00000	482	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			752.00000	767	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			721.00000	710	27.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			715.00000	729	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			784.00000	772	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,102.00000	1,120	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			371.00000	363	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			831.00000	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	9.80	Put			601.00000	588	26.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			715.00000	729	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			784.00000	772	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,039.00000	1,057	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			409.00000	400	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			792.00000	805	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			661.00000	649	26.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			950.00000	967	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			470.00000	460	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			894.00000	910	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			513.00000	503	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			851.00000	865	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			570.00000	559	25.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			812.00000	824	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			631.00000	618	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			697.00000	710	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			816.00000	804	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			497.00000	506	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,216.00000	1,200	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			380.00000	388	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,499.00000	1,481	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			355.00000	362	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,574.00000	1,556	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			648.00000	660	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			917.00000	903	27.94	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			421.00000	429	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,390.00000	1,373	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			393.00000	401	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,463.00000	1,445	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			450.00000	459	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,319.00000	1,302	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			393.00000	401	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,463.00000	1,445	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			343.00000	350	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,612.00000	1,593	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			319.00000	326	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,689.00000	1,670	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			298.00000	304	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,767.00000	1,747	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			277.00000	283	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,846.00000	1,826	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			308.00000	315	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,728.00000	1,708	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			287.00000	293	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,806.00000	1,787	28.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.75	Call			248.00000	254	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,968.00000	1,947	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			214.00000	219	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,134.00000	2,113	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			199.00000	203	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,218.00000	2,197	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			184.00000	189	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,304.00000	2,282	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			171.00000	175	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,390.00000	2,368	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			239.00000	245	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			2,009.00000	1,988	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			222.00000	227	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,092.00000	2,071	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			206.00000	211	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,176.00000	2,155	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			192.00000	196	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,261.00000	2,239	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			287.00000	293	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,806.00000	1,787	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			199.00000	203	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,218.00000	2,197	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			632.00000	644	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			951.00000	937	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			531.00000	540	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,150.00000	1,134	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			733.00000	747	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			752.00000	741	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			680.00000	693	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			849.00000	837	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			343.00000	350	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,612.00000	1,593	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			319.00000	326	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,689.00000	1,670	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			407.00000	415	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,426.00000	1,409	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			331.00000	338	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,650.00000	1,631	28.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			771.00000	787	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			691.00000	680	26.85	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			0.00000	910	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			0.00000	503	25.59	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			0.00000	824	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			0.00000	618	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.21600		10.19120		26.15	357,560.00	35	35.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/09/2009 Currency Future	10.20	Call			0.00000	913	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			0.00000	897	26.15	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			548.00000	542	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,657.00000	1,626	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			0.00000	1,067	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			0.00000	651	24.82	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			0.00000	1,027	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			0.00000	711	25.20	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			0.00000	990	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			0.00000	774	25.61	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			0.00000	952	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			0.00000	836	25.90	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			0.00000	877	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			0.00000	961	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			0.00000	843	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			0.00000	1,027	26.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			0.00000	810	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			0.00000	1,094	26.92	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			0.00000	780	27.18	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			0.00000	1,164	27.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.34520		10.32110		26.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,087.00000	1,098	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,066.00000	1,053	26.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,034.00000	1,046	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,163.00000	1,151	26.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,018.00000	1,029	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,196.00000	1,184	26.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,001.00000	1,012	27.09	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,230.00000	1,217	27.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			601.00000	606	30.84	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,580.00000	2,561	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			502.00000	507	32.18	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,181.00000	3,161	32.18	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,236.00000	1,248	25.39	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			814.00000	803	25.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			985.00000	996	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,264.00000	1,251	27.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			895.00000	905	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,474.00000	1,460	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			924.00000	934	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,403.00000	1,389	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			868.00000	877	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,547.00000	1,532	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			830.00000	838	28.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,659.00000	1,643	28.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.10	Call			842.00000	851	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,621.00000	1,606	28.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			794.00000	801	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,772.00000	1,756	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			817.00000	825	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,696.00000	1,680	28.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			601.00000	606	30.84	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,580.00000	2,561	30.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			728.00000	735	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,007.00000	1,989	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			749.00000	756	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,928.00000	1,911	29.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,196.00000	1,208	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			875.00000	863	25.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,052.00000	1,064	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,130.00000	1,118	26.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			652.00000	657	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,331.00000	2,312	30.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			585.00000	590	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,664.00000	2,645	31.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			527.00000	532	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,006.00000	2,987	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			478.00000	483	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,357.00000	3,338	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			954.00000	964	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,333.00000	1,319	27.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			670.00000	675	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,249.00000	2,230	30.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			541.00000	546	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,920.00000	2,901	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			490.00000	494	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,269.00000	3,249	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,057.00000	2,083	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			236.00000	238	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,634.00000	1,657	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			413.00000	411	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,321.00000	1,335	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			700.00000	689	24.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			635.00000	640	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,414.00000	2,395	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			461.00000	468	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,440.00000	3,423	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,137.00000	2,162	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put			215.00000	217	23.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,700.00000	1,723	23.55	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.00	Put			379.00000	378	23.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,368.00000	1,383	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			647.00000	637	24.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,122.00000	1,133	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,000.00000	988	26.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			924.00000	934	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,403.00000	1,389	27.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			771.00000	778	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,850.00000	1,833	28.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			555.00000	560	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,834.00000	2,815	31.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,838.00000	1,861	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			317.00000	316	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,468.00000	1,485	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			547.00000	539	24.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			688.00000	694	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,167.00000	2,149	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			412.00000	419	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,691.00000	3,674	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,768.00000	1,791	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			347.00000	346	23.51	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,417.00000	1,433	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			596.00000	587	24.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,158.00000	1,170	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			937.00000	924	25.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			570.00000	575	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,749.00000	2,730	31.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			490.00000	494	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,269.00000	3,249	32.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			397.00000	404	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,776.00000	3,758	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,909.00000	1,933	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			288.00000	288	23.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,521.00000	1,539	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			500.00000	494	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			708.00000	714	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,087.00000	2,069	29.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			514.00000	519	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,093.00000	3,074	31.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			428.00000	435	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,607.00000	3,590	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,983.00000	2,007	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			261.00000	261	23.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,577.00000	1,595	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			456.00000	450	23.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,277.00000	1,290	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			756.00000	745	25.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			618.00000	623	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,497.00000	2,478	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			527.00000	532	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,006.00000	2,987	31.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			444.00000	451	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,523.00000	3,506	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,873.00000	1,897	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			302.00000	302	23.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,494.00000	1,511	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			523.00000	516	24.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,215.00000	1,228	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			844.00000	832	25.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			698.00000	704	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,127.00000	2,109	29.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			593.00000	598	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,622.00000	2,603	30.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			508.00000	513	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,137.00000	3,118	32.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			420.00000	427	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,649.00000	3,632	32.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,299.00000	2,325	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			178.00000	179	23.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,838.00000	1,861	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			317.00000	316	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			688.00000	694	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,167.00000	2,149	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,382.00000	2,408	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			161.00000	163	23.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,521.00000	1,539	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			500.00000	494	23.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,424.00000	2,450	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			153.00000	155	23.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,946.00000	1,970	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			275.00000	274	23.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,549.00000	1,567	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			478.00000	471	23.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,256.00000	1,269	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			785.00000	773	25.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			855.00000	864	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,584.00000	1,569	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			718.00000	724	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,047.00000	2,029	29.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			609.00000	615	30.75	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,538.00000	2,519	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		521.00000	526	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,050.00000	3,030	31.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		0.00000	2,577	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		0.00000	132	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		0.00000	1,657	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		0.00000	411	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		0.00000	640	30.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		0.00000	2,395	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.33610	10.45000		28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		0.00000	1,745	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		0.00000	859	26.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,067.00000	1,522	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,617.00000	1,186	27.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		772.00000	1,113	29.81	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,622.00000	2,077	29.81	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,472.00000	2,044	24.75	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		872.00000	558	24.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		950.00000	1,364	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,940.00000	1,468	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		0.00000	2,100	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		0.00000	514	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		0.00000	1,990	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		0.00000	604	24.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		0.00000	1,937	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		0.00000	651	25.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		0.00000	1,887	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		0.00000	701	25.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		0.00000	1,838	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		0.00000	752	25.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		0.00000	1,791	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		0.00000	804	25.91	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		0.00000	1,053	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		0.00000	2,267	30.25	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.59620	14.55840		26.34	4,816,746.00	330	12,045.00
£ / R On 16/03/2009 Currency Future	14.55	Call		0.00000	748	26.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		0.00000	702	26.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		597.00000	607	27.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		989.00000	960	27.44	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		471.00000	482	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		1,212.00000	1,186	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		366.00000	375	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,458.00000	1,429	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		315.00000	323	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.85	Put			1,607.00000	1,577	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			380.00000	389	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,421.00000	1,393	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			454.00000	465	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,246.00000	1,219	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			439.00000	449	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,280.00000	1,253	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			454.00000	465	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,246.00000	1,219	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Call			408.00000	418	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,350.00000	1,322	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			471.00000	482	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,212.00000	1,186	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			394.00000	404	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,385.00000	1,357	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			270.00000	277	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,762.00000	1,731	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			353.00000	362	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,494.00000	1,465	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			380.00000	389	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,421.00000	1,393	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			327.00000	336	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,569.00000	1,539	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			240.00000	246	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,882.00000	1,850	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			250.00000	256	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,841.00000	1,810	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			303.00000	311	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,645.00000	1,615	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			270.00000	277	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,762.00000	1,731	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			222.00000	227	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,963.00000	1,931	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			204.00000	210	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,046.00000	2,014	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			204.00000	210	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,046.00000	2,014	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			292.00000	299	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,683.00000	1,653	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			188.00000	193	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,130.00000	2,097	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			140.00000	144	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,432.00000	2,398	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			153.00000	157	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,344.00000	2,311	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.20	Call			103.00000	106	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,745.00000	2,710	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			79.00000	81	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,020.00000	2,985	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			47.00000	48	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,538.00000	3,502	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			26.00000	26	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,117.00000	4,080	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			22.00000	23	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Put			4,264.00000	4,226	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			30.00000	31	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,972.00000	3,935	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			51.00000	53	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,443.00000	3,407	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			31.00000	32	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,923.00000	3,886	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			129.00000	132	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,520.00000	2,486	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			260.00000	267	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,801.00000	1,770	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			173.00000	178	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,215.00000	2,182	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			281.00000	288	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,722.00000	1,692	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			439.00000	449	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,280.00000	1,253	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			504.00000	517	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,146.00000	1,120	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			423.00000	434	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,315.00000	1,287	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			522.00000	534	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,114.00000	1,088	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			559.00000	572	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,050.00000	1,026	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			578.00000	591	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,019.00000	995	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call			715.00000	729	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			756.00000	733	26.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			678.00000	691	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			820.00000	795	26.64	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			644.00000	656	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			886.00000	859	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			612.00000	622	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			954.00000	926	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			540.00000	553	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.10	Put			1,082.00000	1,057	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			644.00000	656	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			886.00000	859	26.95	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			612.00000	622	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			954.00000	926	27.27	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			696.00000	710	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			788.00000	764	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			661.00000	673	26.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			853.00000	827	26.80	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			628.00000	639	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			920.00000	893	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Call			487.00000	499	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,179.00000	1,153	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			327.00000	336	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,569.00000	1,539	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			303.00000	311	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,645.00000	1,615	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			559.00000	572	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,050.00000	1,026	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			522.00000	534	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,114.00000	1,088	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			394.00000	404	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,385.00000	1,357	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			340.00000	348	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,531.00000	1,502	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			315.00000	323	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,607.00000	1,577	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			366.00000	375	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,458.00000	1,429	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			240.00000	246	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,882.00000	1,850	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			222.00000	227	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,963.00000	1,931	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			159.00000	164	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,301.00000	2,267	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			281.00000	288	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,722.00000	1,692	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			260.00000	267	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,801.00000	1,770	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			173.00000	178	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,215.00000	2,182	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			146.00000	150	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,388.00000	2,354	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			231.00000	237	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,922.00000	1,891	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	16.35	Call			213.00000	218	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,004.00000	1,972	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			196.00000	201	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,088.00000	2,055	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			181.00000	185	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,172.00000	2,139	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			166.00000	171	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,258.00000	2,224	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			303.00000	311	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,645.00000	1,615	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			118.00000	121	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Put			2,609.00000	2,575	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			108.00000	111	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,699.00000	2,665	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			99.00000	101	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,790.00000	2,755	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			90.00000	93	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,882.00000	2,846	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			42.00000	44	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,634.00000	3,597	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			38.00000	39	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,730.00000	3,693	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			35.00000	36	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,826.00000	3,790	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			28.00000	29	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,020.00000	3,983	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			26.00000	26	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,117.00000	4,080	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			23.00000	24	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,215.00000	4,178	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			21.00000	22	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,313.00000	4,275	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			75.00000	77	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,067.00000	3,031	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			68.00000	70	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,160.00000	3,124	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			62.00000	64	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,254.00000	3,218	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			57.00000	58	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,348.00000	3,312	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			68.00000	70	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,160.00000	3,124	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			57.00000	58	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,348.00000	3,312	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			42.00000	44	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	18.15	Put			3,634.00000	3,597	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			35.00000	36	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,826.00000	3,790	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			44.00000	46	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,586.00000	3,550	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			40.00000	41	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,682.00000	3,645	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			37.00000	38	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,778.00000	3,741	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			33.00000	34	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,875.00000	3,838	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Call			27.00000	28	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,069.00000	4,032	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			24.00000	25	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,166.00000	4,129	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			20.00000	20	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,361.00000	4,324	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			31.00000	32	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,923.00000	3,886	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			21.00000	22	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,313.00000	4,275	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			19.00000	19	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,410.00000	4,373	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			17.00000	17	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,509.00000	4,471	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			15.00000	16	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,607.00000	4,570	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			14.00000	14	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,705.00000	4,668	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			28.00000	29	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,020.00000	3,983	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			19.00000	19	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,410.00000	4,373	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			17.00000	17	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,509.00000	4,471	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			72.00000	74	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,113.00000	3,077	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			65.00000	67	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,207.00000	3,171	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			59.00000	61	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,301.00000	3,265	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			54.00000	55	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,396.00000	3,359	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			49.00000	50	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,491.00000	3,454	27.60	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	17.10	Call			113.00000	116	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,654.00000	2,620	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			94.00000	97	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,836.00000	2,801	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			86.00000	88	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,928.00000	2,892	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			146.00000	150	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,388.00000	2,354	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			134.00000	138	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,476.00000	2,442	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			123.00000	126	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Put			2,565.00000	2,530	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			113.00000	116	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,654.00000	2,620	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			72.00000	74	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,113.00000	3,077	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			213.00000	218	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,004.00000	1,972	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			140.00000	144	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,432.00000	2,398	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			134.00000	138	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,476.00000	2,442	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			340.00000	348	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,531.00000	1,502	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			315.00000	323	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,607.00000	1,577	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			181.00000	185	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,172.00000	2,139	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			540.00000	553	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,082.00000	1,057	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			250.00000	256	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,841.00000	1,810	27.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			628.00000	639	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			920.00000	893	27.11	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			734.00000	748	26.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			725.00000	702	26.17	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			696.00000	710	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			788.00000	764	26.49	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			0.00000	929	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			0.00000	483	25.00	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			0.00000	876	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			0.00000	530	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			0.00000	831	25.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			0.00000	584	25.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			0.00000	788	25.82	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	14.45	Put		0.00000	642	25.82	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.86850	14.82580		25.26	0.00	0	73.00
£ / R On 12/06/2009 Currency Future	14.85	Call		1,028.00000	1,033	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put		1,052.00000	1,015	25.26	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		908.00000	909	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,282.00000	1,240	26.01	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		773.00000	776	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,497.00000	1,458	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		654.00000	656	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,728.00000	1,687	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		579.00000	580	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,903.00000	1,861	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		670.00000	672	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,694.00000	1,654	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		737.00000	740	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,561.00000	1,522	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		720.00000	723	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,594.00000	1,554	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		755.00000	758	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,529.00000	1,490	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		703.00000	706	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,627.00000	1,587	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		755.00000	758	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,529.00000	1,490	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		524.00000	524	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,048.00000	2,005	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		623.00000	624	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,797.00000	1,756	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		593.00000	594	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,867.00000	1,826	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		485.00000	485	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,159.00000	2,116	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		974.00000	977	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,148.00000	1,109	25.58	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		564.00000	565	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,939.00000	1,897	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		510.00000	511	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,085.00000	2,042	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		461.00000	460	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,235.00000	2,192	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		438.00000	437	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,312.00000	2,268	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		426.00000	425	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,351.00000	2,307	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		498.00000	498	26.12	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	16.45	Put			2,122.00000	2,079	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			550.00000	551	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,975.00000	1,933	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			415.00000	414	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,390.00000	2,346	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			345.00000	343	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,669.00000	2,625	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			364.00000	362	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,588.00000	2,544	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			285.00000	283	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,959.00000	2,914	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			241.00000	239	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,215.00000	3,170	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			171.00000	168	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,745.00000	3,700	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			119.00000	117	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,294.00000	4,248	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			109.00000	107	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,433.00000	4,388	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			135.00000	132	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,109.00000	4,064	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			176.00000	173	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,700.00000	3,655	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			186.00000	184	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,610.00000	3,565	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			139.00000	136	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,063.00000	4,018	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			327.00000	325	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,751.00000	2,706	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			537.00000	537	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,011.00000	1,969	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			810.00000	814	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,434.00000	1,395	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			686.00000	689	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,661.00000	1,620	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			848.00000	852	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,372.00000	1,334	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			887.00000	893	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,312.00000	1,274	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,047.00000	1,053	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,021.00000	984	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,010.00000	1,014	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,084.00000	1,045	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			940.00000	942	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,214.00000	1,174	25.79	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.30	Call			867.00000	872	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,342.00000	1,304	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			828.00000	833	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,403.00000	1,364	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			791.00000	795	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,465.00000	1,426	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,047.00000	1,053	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,021.00000	984	25.16	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,010.00000	1,014	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,084.00000	1,045	25.37	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			867.00000	872	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,342.00000	1,304	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			828.00000	833	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,403.00000	1,364	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			957.00000	959	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,181.00000	1,141	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			924.00000	925	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,248.00000	1,207	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			773.00000	776	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,497.00000	1,458	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			686.00000	689	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,661.00000	1,620	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			654.00000	656	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,728.00000	1,687	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			992.00000	995	25.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,116.00000	1,077	25.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			957.00000	959	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,181.00000	1,141	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			924.00000	925	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,248.00000	1,207	25.90	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			737.00000	740	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,561.00000	1,522	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			564.00000	565	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,939.00000	1,897	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			654.00000	656	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,728.00000	1,687	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			593.00000	594	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,867.00000	1,826	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			638.00000	640	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,763.00000	1,722	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			608.00000	609	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,832.00000	1,791	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			510.00000	511	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,085.00000	2,042	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			623.00000	624	26.12	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	16.00	Put			1,797.00000	1,756	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			537.00000	537	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,011.00000	1,969	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			461.00000	460	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,235.00000	2,192	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			415.00000	414	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,390.00000	2,346	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			438.00000	437	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,312.00000	2,268	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			394.00000	393	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,468.00000	2,424	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			374.00000	372	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,548.00000	2,504	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			394.00000	393	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,468.00000	2,424	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			354.00000	353	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,628.00000	2,584	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			473.00000	473	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,197.00000	2,154	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			449.00000	448	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,273.00000	2,230	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			405.00000	404	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,429.00000	2,385	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			384.00000	382	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,508.00000	2,464	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			579.00000	580	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,903.00000	1,861	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			524.00000	524	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,048.00000	2,005	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			405.00000	404	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,429.00000	2,385	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			309.00000	307	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,834.00000	2,789	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			293.00000	291	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,917.00000	2,872	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			277.00000	275	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,001.00000	2,957	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			262.00000	260	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,086.00000	3,041	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			166.00000	163	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,790.00000	3,745	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			156.00000	154	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,880.00000	3,835	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			147.00000	145	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,971.00000	3,926	26.12	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	18.85	Call			131.00000	128	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,155.00000	4,110	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			123.00000	121	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,247.00000	4,202	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			116.00000	113	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,340.00000	4,295	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			234.00000	232	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,258.00000	3,213	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			221.00000	219	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,346.00000	3,300	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			209.00000	207	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,433.00000	3,388	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			197.00000	195	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,522.00000	3,476	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			221.00000	219	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,346.00000	3,300	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			197.00000	195	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,522.00000	3,476	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			166.00000	163	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,790.00000	3,745	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			147.00000	145	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,971.00000	3,926	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			161.00000	158	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,835.00000	3,790	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			152.00000	149	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,926.00000	3,881	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			143.00000	140	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,017.00000	3,972	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			127.00000	124	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,201.00000	4,156	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			112.00000	110	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,386.00000	4,341	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			106.00000	103	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,480.00000	4,435	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			131.00000	128	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,155.00000	4,110	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			116.00000	113	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,340.00000	4,295	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			102.00000	100	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,527.00000	4,482	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			96.00000	94	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,621.00000	4,576	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			91.00000	88	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,715.00000	4,670	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			85.00000	83	26.12	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	19.55	Put			4,809.00000	4,764	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			127.00000	124	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,201.00000	4,156	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			99.00000	97	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,574.00000	4,529	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			93.00000	91	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,668.00000	4,623	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			301.00000	299	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,875.00000	2,831	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			270.00000	267	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,044.00000	2,999	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			255.00000	253	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,129.00000	3,084	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			228.00000	225	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,302.00000	3,257	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			215.00000	213	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,389.00000	3,344	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			203.00000	201	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,477.00000	3,432	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			192.00000	189	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,566.00000	3,521	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			354.00000	353	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,628.00000	2,584	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			336.00000	334	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,710.00000	2,665	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			318.00000	316	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,792.00000	2,748	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			301.00000	299	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,875.00000	2,831	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			228.00000	225	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,302.00000	3,257	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			449.00000	448	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,273.00000	2,230	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			345.00000	343	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,669.00000	2,625	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			364.00000	362	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,588.00000	2,544	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			309.00000	307	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,834.00000	2,789	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			277.00000	275	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,001.00000	2,957	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			498.00000	498	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,122.00000	2,079	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			848.00000	852	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,372.00000	1,334	26.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	15.85	Call			670.00000	672	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,694.00000	1,654	26.12	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			0.00000	1,219	24.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			0.00000	751	24.23	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			0.00000	1,171	24.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			0.00000	802	24.36	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			0.00000	1,130	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			0.00000	862	24.64	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			0.00000	1,091	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			0.00000	923	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			0.00000	942	25.79	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			0.00000	1,174	25.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.11010		15.06250		25.07	0.00	0	3.00
£ / R On 14/09/2009 Currency Future	15.05	Call			0.00000	1,309	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			0.00000	1,249	24.99	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,028.00000	1,032	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,765.00000	1,722	25.73	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			0.00000	1,469	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			0.00000	1,009	24.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			0.00000	1,425	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			0.00000	1,064	24.40	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			0.00000	1,387	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			0.00000	1,127	24.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			0.00000	1,348	24.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			0.00000	1,188	24.83	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			0.00000	1,271	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			0.00000	1,311	25.15	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			0.00000	1,235	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			0.00000	1,375	25.31	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			0.00000	1,200	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			0.00000	1,440	25.48	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			0.00000	1,166	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			0.00000	1,506	25.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.77220		13.75170		24.48	234,127.40	17	4,619.00
€ / R On 16/03/2009 Currency Future	13.75	Call			656.00000	652	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put			654.00000	630	24.48	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			620.00000	615	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			718.00000	693	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call			460.00000	451	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put			1,108.00000	1,079	26.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call			448.00000	439	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put			1,146.00000	1,117	27.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			525.00000	518	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			923.00000	896	26.02	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	13.90	Call			603.00000	597	25.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put			751.00000	725	25.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			718.00000	716	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			566.00000	544	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call			762.00000	762	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put			510.00000	490	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call			809.00000	812	23.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put			458.00000	439	23.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call			834.00000	837	23.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put			432.00000	415	23.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call			785.00000	787	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put			484.00000	464	23.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call			886.00000	891	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put			384.00000	368	23.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			860.00000	863	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			408.00000	391	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call			718.00000	716	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put			566.00000	544	24.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call			998.00000	1,007	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put			296.00000	284	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call			969.00000	976	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			317.00000	304	22.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			696.00000	694	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			595.00000	572	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			740.00000	739	23.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			538.00000	517	23.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			913.00000	918	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			361.00000	346	22.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,093.00000	1,104	22.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			241.00000	231	22.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,059.00000	1,069	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			257.00000	247	22.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			638.00000	633	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			686.00000	661	24.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			525.00000	518	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			923.00000	896	26.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			425.00000	417	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,224.00000	1,194	27.55	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			357.00000	348	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,505.00000	1,476	28.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			554.00000	548	25.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			853.00000	826	25.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			570.00000	564	25.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			818.00000	792	25.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,637.00000	1,651	21.66	0.00	0	200.00

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	12.20	Put		85.00000	79	21.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call		1,237.00000	1,248	22.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put		185.00000	176	22.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call		1,128.00000	1,139	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put		226.00000	217	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call		1,390.00000	1,403	21.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put		138.00000	131	21.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,726.00000	1,742	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		74.00000	69	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call		1,726.00000	1,742	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put		74.00000	69	21.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call		1,772.00000	1,789	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put		70.00000	67	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call		1,680.00000	1,695	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put		78.00000	72	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call		1,511.00000	1,525	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put		109.00000	103	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		1,552.00000	1,566	21.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		101.00000	94	21.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call		1,430.00000	1,443	21.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put		128.00000	121	21.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call		1,912.00000	1,931	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Put		61.00000	59	22.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call		1,594.00000	1,609	21.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put		93.00000	86	21.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call		1,819.00000	1,836	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put		67.00000	64	22.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call		2,292.00000	2,315	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put		40.00000	43	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call		2,196.00000	2,219	24.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put		45.00000	46	24.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call		2,101.00000	2,122	23.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put		49.00000	50	23.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call		2,006.00000	2,027	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put		55.00000	54	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call		1,552.00000	1,566	21.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put		101.00000	94	21.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call		2,244.00000	2,267	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put		43.00000	45	24.77	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call		2,149.00000	2,170	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put		47.00000	48	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call		2,054.00000	2,074	23.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put		52.00000	52	23.72	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call		1,959.00000	1,979	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put		58.00000	57	23.20	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	11.95	Call			1,865.00000	1,884	22.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			64.00000	61	22.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,772.00000	1,789	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			70.00000	67	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,006.00000	2,027	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			55.00000	54	23.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,470.00000	1,484	21.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			118.00000	111	21.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,680.00000	1,695	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			78.00000	72	21.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,351.00000	1,363	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			149.00000	141	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,274.00000	1,286	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			172.00000	164	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,351.00000	1,363	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			149.00000	141	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,274.00000	1,286	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			172.00000	164	22.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,200.00000	1,211	22.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			198.00000	189	22.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,312.00000	1,324	21.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			160.00000	152	21.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,149.00000	2,170	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			47.00000	48	24.25	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,959.00000	1,979	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			58.00000	57	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,511.00000	1,525	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			109.00000	103	21.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,312.00000	1,324	21.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			160.00000	152	21.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,164.00000	1,175	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			212.00000	202	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			620.00000	615	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			718.00000	693	24.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			539.00000	533	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			888.00000	861	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,028.00000	1,037	22.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			276.00000	265	22.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,164.00000	1,175	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			212.00000	202	22.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			676.00000	673	24.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			624.00000	600	24.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			484.00000	477	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,033.00000	1,004	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			740.00000	739	23.93	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	13.55	Put			538.00000	517	23.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,340.00000	2,364	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			38.00000	41	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			340.00000	332	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,588.00000	1,559	29.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			257.00000	249	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,105.00000	2,077	31.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			196.00000	189	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,644.00000	2,617	33.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			151.00000	145	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,199.00000	3,173	35.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,128.00000	1,139	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			226.00000	217	22.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			404.00000	395	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,302.00000	1,273	27.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			303.00000	295	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,801.00000	1,773	30.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			229.00000	222	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,327.00000	2,299	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			175.00000	169	34.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,873.00000	2,847	34.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			245.00000	238	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Put			2,193.00000	2,165	31.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			171.00000	165	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,920.00000	2,893	34.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			112.00000	107	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,660.00000	3,635	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			63.00000	60	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,411.00000	4,387	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,437.00000	2,460	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			35.00000	38	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			289.00000	282	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,888.00000	1,859	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			200.00000	194	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,599.00000	2,571	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			142.00000	137	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,340.00000	3,314	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			81.00000	77	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,079.00000	4,055	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,828.00000	2,850	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			26.00000	28	27.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			348.00000	340	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,547.00000	1,518	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			239.00000	232	31.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,238.00000	2,210	31.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.55	Call			168.00000	162	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,966.00000	2,940	34.32	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			108.00000	103	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,706.00000	3,681	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,172.00000	3,194	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			20.00000	21	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,388.00000	2,412	25.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			37.00000	40	25.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			415.00000	406	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,263.00000	1,234	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			282.00000	275	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,931.00000	1,903	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			137.00000	132	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,385.00000	3,360	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,611.00000	3,632	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			9.00000	10	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,857.00000	3,878	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			5.00000	6	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,073.00000	3,095	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			22.00000	23	29.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			394.00000	385	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,342.00000	1,313	28.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Call			269.00000	262	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			2,017.00000	1,989	31.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			187.00000	181	33.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,735.00000	2,709	33.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,956.00000	3,977	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			4.00000	5	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,172.00000	3,194	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			20.00000	21	29.68	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			415.00000	406	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,263.00000	1,234	27.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,907.00000	3,927	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			5.00000	5	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,123.00000	3,145	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			21.00000	22	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			276.00000	268	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,974.00000	1,946	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			191.00000	185	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,690.00000	2,663	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,055.00000	4,076	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			3.00000	4	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,269.00000	3,291	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			18.00000	19	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,485.00000	2,509	26.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.30	Put			34.00000	37	26.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			436.00000	428	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,185.00000	1,156	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			296.00000	288	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,844.00000	1,816	30.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			205.00000	198	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,553.00000	2,526	33.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,660.00000	3,681	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			8.00000	9	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,877.00000	2,899	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			25.00000	27	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			539.00000	533	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			888.00000	861	25.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,562.00000	3,583	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			10.00000	11	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,779.00000	2,801	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			27.00000	29	27.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			511.00000	504	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			959.00000	931	26.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			234.00000	227	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,282.00000	2,255	32.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			164.00000	158	34.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Put			3,012.00000	2,986	34.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,464.00000	3,485	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			12.00000	13	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,681.00000	2,704	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			29.00000	32	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			484.00000	477	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,033.00000	1,004	26.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			324.00000	316	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,673.00000	1,644	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			223.00000	217	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,372.00000	2,344	32.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			157.00000	152	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,106.00000	3,079	34.75	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,758.00000	3,779	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			7.00000	7	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,975.00000	2,997	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			23.00000	25	28.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,470.00000	1,484	21.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			118.00000	111	21.82	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			375.00000	366	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,423.00000	1,394	28.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			179.00000	173	33.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,827.00000	2,801	33.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	10.35	Call			3,415.00000	3,437	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			13.00000	14	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,632.00000	2,655	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			30.00000	33	26.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			472.00000	464	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,070.00000	1,041	26.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			317.00000	309	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,715.00000	1,687	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			219.00000	212	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,417.00000	2,389	32.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			154.00000	148	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,152.00000	3,126	34.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,318.00000	3,340	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			16.00000	17	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,534.00000	2,558	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			32.00000	35	26.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			209.00000	202	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,507.00000	2,480	32.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			148.00000	142	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,246.00000	3,220	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,366.00000	3,388	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			15.00000	16	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Call			2,583.00000	2,606	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			31.00000	34	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			310.00000	302	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,758.00000	1,729	30.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			214.00000	207	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,462.00000	2,435	32.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,660.00000	3,681	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			8.00000	9	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,709.00000	3,730	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			7.00000	8	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,926.00000	2,948	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			24.00000	26	28.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			366.00000	357	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,464.00000	1,435	28.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			251.00000	243	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,149.00000	2,121	31.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,513.00000	3,534	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			11.00000	12	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,730.00000	2,753	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			28.00000	30	27.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			497.00000	490	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			996.00000	968	26.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			332.00000	324	29.47	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 16/03/2009 Currency Future	15.05	Put		1,630.00000	1,602	29.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call		229.00000	222	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put		2,327.00000	2,299	32.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call		161.00000	155	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put		3,059.00000	3,033	34.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call		128.00000	123	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put		3,476.00000	3,451	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call		2,877.00000	2,899	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put		25.00000	27	28.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		860.00000	863	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		408.00000	391	23.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call		696.00000	694	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put		595.00000	572	24.21	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call		148.00000	142	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put		3,246.00000	3,220	35.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call		87.00000	83	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put		3,985.00000	3,961	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call		90.00000	86	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put		3,939.00000	3,914	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call		3,123.00000	3,145	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put		21.00000	22	29.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call		2,340.00000	2,364	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put		38.00000	41	25.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		998.00000	1,007	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		296.00000	284	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		276.00000	268	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		1,974.00000	1,946	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		133.00000	127	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		3,431.00000	3,405	35.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		0.00000	3,243	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		0.00000	21	29.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		0.00000	2,460	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		0.00000	38	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		0.00000	282	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		0.00000	1,859	30.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		0.00000	194	33.18	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		0.00000	2,571	33.18	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.00690	13.98360		24.55	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	14.00	Call		940.00000	941	24.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		956.00000	934	24.55	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		904.00000	904	24.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		1,020.00000	997	24.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		711.00000	709	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,378.00000	1,352	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		693.00000	691	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.70	Put			1,410.00000	1,384	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			822.00000	820	25.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,188.00000	1,163	25.40	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			886.00000	886	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,053.00000	1,030	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			997.00000	998	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			864.00000	841	24.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,057.00000	1,056	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			774.00000	749	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,097.00000	1,098	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			714.00000	691	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,124.00000	1,125	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			691.00000	668	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,077.00000	1,077	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			743.00000	720	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			1,180.00000	1,181	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			646.00000	624	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			1,124.00000	1,125	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			691.00000	668	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call			1,152.00000	1,153	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put			668.00000	646	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,266.00000	1,269	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			583.00000	562	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,266.00000	1,269	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			583.00000	562	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,237.00000	1,239	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			603.00000	582	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			958.00000	960	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			925.00000	903	24.43	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,208.00000	1,210	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			624.00000	603	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,018.00000	1,017	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			834.00000	810	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,208.00000	1,210	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			624.00000	603	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,357.00000	1,360	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			523.00000	503	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,296.00000	1,299	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			562.00000	542	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,097.00000	1,098	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			714.00000	691	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			904.00000	904	24.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,020.00000	997	24.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			767.00000	765	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,284.00000	1,258	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.90	Call			625.00000	622	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,541.00000	1,515	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			533.00000	529	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,749.00000	1,722	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			837.00000	836	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,154.00000	1,129	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			870.00000	869	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,086.00000	1,062	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,516.00000	1,522	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			433.00000	415	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,388.00000	1,392	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			504.00000	485	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,618.00000	1,624	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			384.00000	367	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,944.00000	1,953	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			260.00000	246	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,906.00000	1,915	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			272.00000	258	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,982.00000	1,992	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			248.00000	235	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,906.00000	1,915	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			272.00000	258	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,758.00000	1,766	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			325.00000	309	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,795.00000	1,803	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			311.00000	296	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,687.00000	1,694	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			354.00000	337	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,139.00000	2,150	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			205.00000	193	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,831.00000	1,840	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			298.00000	283	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,020.00000	2,031	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			237.00000	224	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,099.00000	2,110	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			215.00000	203	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,059.00000	2,070	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			226.00000	213	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,426.00000	2,440	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			143.00000	133	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,342.00000	2,356	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			159.00000	149	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,260.00000	2,272	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			176.00000	165	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,179.00000	2,190	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 12/06/2009 Currency Future	12.00	Put			195.00000	183	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,868.00000	1,877	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			285.00000	270	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,384.00000	2,398	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			151.00000	141	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,301.00000	2,314	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			167.00000	157	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,219.00000	2,231	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			185.00000	174	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,758.00000	1,766	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			325.00000	309	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,099.00000	2,110	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			215.00000	203	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,723.00000	1,730	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			339.00000	323	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,652.00000	1,659	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			369.00000	352	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,139.00000	2,150	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			205.00000	193	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,059.00000	2,070	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			226.00000	213	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,550.00000	1,555	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			416.00000	398	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,469.00000	2,483	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			135.00000	126	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,301.00000	2,314	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			167.00000	157	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,687.00000	1,694	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			354.00000	337	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,484.00000	1,488	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			450.00000	432	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,419.00000	1,423	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			486.00000	466	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,550.00000	1,555	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			416.00000	398	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,723.00000	1,730	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			339.00000	323	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,583.00000	1,589	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			400.00000	382	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,944.00000	1,953	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			260.00000	246	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,868.00000	1,877	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			285.00000	270	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,583.00000	1,589	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			400.00000	382	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 12/06/2009 Currency Future	12.90	Call			1,516.00000	1,522	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			433.00000	415	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,451.00000	1,456	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			468.00000	449	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,419.00000	1,423	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			486.00000	466	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,037.00000	1,036	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			804.00000	779	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,326.00000	1,329	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			542.00000	522	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			977.00000	980	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			894.00000	873	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			853.00000	852	25.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,120.00000	1,096	25.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			787.00000	785	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,253.00000	1,228	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			748.00000	746	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,315.00000	1,289	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			676.00000	673	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,442.00000	1,416	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			641.00000	639	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,508.00000	1,482	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call			609.00000	606	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,575.00000	1,549	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			577.00000	574	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,644.00000	1,617	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			806.00000	805	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,223.00000	1,198	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			729.00000	727	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,346.00000	1,320	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			837.00000	836	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,154.00000	1,129	25.28	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			806.00000	805	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,223.00000	1,198	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			729.00000	727	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,346.00000	1,320	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			658.00000	656	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,475.00000	1,449	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			593.00000	590	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,609.00000	1,583	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			562.00000	559	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,679.00000	1,652	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			505.00000	501	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,821.00000	1,794	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			478.00000	474	25.53	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	15.40	Put			1,894.00000	1,867	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			452.00000	448	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,968.00000	1,941	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			427.00000	423	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,044.00000	2,016	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			658.00000	656	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,475.00000	1,449	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			625.00000	622	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,541.00000	1,515	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			505.00000	501	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,821.00000	1,794	25.53	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,018.00000	1,017	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			834.00000	810	23.99	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			921.00000	922	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			988.00000	965	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,388.00000	1,392	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			504.00000	485	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			977.00000	980	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			894.00000	873	24.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			921.00000	922	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			988.00000	965	24.67	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			886.00000	886	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,053.00000	1,030	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,077.00000	1,077	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			743.00000	720	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,357.00000	1,360	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			523.00000	503	23.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,057.00000	1,056	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			774.00000	749	23.66	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			870.00000	869	25.03	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,086.00000	1,062	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.21700		14.19050		24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			0.00000	1,178	24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			0.00000	1,161	24.26	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			941.00000	943	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,601.00000	1,576	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			0.00000	1,329	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			0.00000	912	23.30	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			0.00000	1,291	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			0.00000	974	23.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			0.00000	1,256	23.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			0.00000	1,039	23.90	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			0.00000	1,216	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			0.00000	1,099	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			0.00000	1,142	24.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 14/09/2009 Currency Future	14.30	Put			0.00000	1,225	24.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			0.00000	1,107	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			0.00000	1,290	24.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			0.00000	1,074	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			0.00000	1,357	24.83	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			0.00000	1,042	25.03	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			0.00000	1,425	25.03	0.00	0	0.00
ALBI On 05/02/2009 Index Future			304.80500		306.68700		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			313.07000		315.00000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			319.46500		320.57600		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.46000		125.93700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.86100		129.35100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.94600		132.44500		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			305.89700		307.70400		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			314.19100		316.04500		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			321.71200		323.60500		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			338.52000		338.57800		0.00	0.00	0	2.00
ILBI On 07/05/2009 Index Future			348.42300		348.48100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.11600		9.06700		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.15600		7.99700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.13200		7.06900		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			7.97100		7.80700		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.04100		7.91000		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.82600		7.66900		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.03800		7.88200		0.00	0.00	0	0.00
JBAR On 21/12/2005 jBar			11.42500		11.42500		0.00	0.00	0	0.00
JFRA On 05/02/2009 jFra			10.70600		10.63900		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.79500		8.74200		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
JFRA On 06/08/2009 jFra			7.37000		7.32400		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.00000		7.00800		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			7.96200		7.88300		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.56500		7.45200		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.42400		7.27500		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.82300		7.65500		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.64100		7.46800		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.57100		7.39300		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.67800		7.52000		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.55600		7.39400		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.49700		7.33100		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.68600		11.68700		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.58100		11.58500		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.50000		11.50300		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.54400		11.54300		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.33100		11.32600		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.02900		11.02000		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			11.01300		11.00500		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future			297.81100		299.98100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			305.88600		308.11200		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			313.20800		315.48300		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future			7.05900		6.91000		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,601.00000	4,373	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			6.40700		6.23000		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			4,053.00000	3,849	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			203.00000	230	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.72100		5.50100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,966.00000	4,776	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			574.00000	618	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			5,167.00000	4,974	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			524.00000	565	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future			7.18000		7.07500		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			7,394.00000	6,800	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			293.00000	354	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			10,068.00000	9,435	12.20	0.00	0	600.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R157 On 05/02/2009 Bond Future	8.75	Put			95.00000	117	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			16,792.00000	16,137	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			12,788.00000	12,139	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			27.00000	34	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			14,137.00000	13,485	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			14.00000	17	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.01400		6.90500		11.95	0.00	0	1,624.00
R157 On 07/05/2009 Bond Future	6.50	Call			0.00000	2,478	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			0.00000	5,642	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	7.25	Call			0.00000	4,592	11.80	1,772,512,000.00	386	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			0.00000	3,171	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			12,533.00000	11,934	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			503.00000	567	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future			6.89700		6.78200		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			13,628.00000	12,953	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			7.00000	10	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future			7.15100		7.04800		24.97	0.00	0	5,362.00
R186 On 05/02/2009 Bond Future	9.25	Call			24,012.00000	22,744	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			69.00000	85	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future			7.04600		6.94100		24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			0.00000	5,249	24.10	509,153,000.00	97	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			0.00000	12,299	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			15,750.00000	14,743	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,291.00000	3,599	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			23,992.00000	22,815	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,262.00000	1,401	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.98200		6.87500		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			26,326.00000	25,202	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			2,955.00000	3,170	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.32400		11.32100		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			717.00000	709	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			746.00000	738	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.32800		11.23700		0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			88.00000	77	0.49	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			158.00000	175	0.49	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.21300		7.09800		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			10,036.00000	9,469	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			6.99800		6.87700		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			10,753.00000	10,170	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
R201 On 07/05/2009 Bond Future	9.25	Put			0.00000	1	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.85800		6.73100		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			11,043.00000	10,453	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			5.00000	7	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.25300		7.14900		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			12,820.00000	12,135	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future			7.09600		6.98900		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			12,210.00000	11,512	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			6.99700		6.88500		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			13,976.00000	13,257	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			0.00000	1	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.26200		7.15900		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			13,853.00000	13,109	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future			7.12200		7.01500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			13,149.00000	12,382	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			7.03600		6.92600		0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call			15,027.00000	14,248	0.00	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R206 On 05/02/2009 Bond Future			7.22800		7.11100		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call			8,399.00000	7,916	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			6.98800		6.86500		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call			8,137.00000	7,648	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put			4.00000	6	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.82800		6.69700		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call			9,283.00000	8,785	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put			11.00000	16	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.27800		7.17400		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call			14,144.00000	13,366	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future			7.15300		7.04600		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			13,365.00000	12,568	0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			0.00000	0	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future			7.07600		6.96600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			15,280.00000	14,468	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

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 05/02/2009 Bond Future			7.29700	7.19400		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		11,220.00000	10,419	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			7.18200	7.07700		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		12,001.00000	11,185	0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future			7.12100	7.01600		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		15,500.00000	14,690	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			6.78200	6.68000		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		22,401.00000	21,195	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			6.69700	6.59400		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		23,388.00000	22,154	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			6.64300	6.53900		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		22,032.00000	20,777	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			302.04600	303.83700		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			310.23500	312.07300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			317.66100	319.53800		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.70470	6.70080		24.59	0.00	0	4,850.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		313.00000	316	24.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		312.00000	311	24.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		278.00000	280	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		377.00000	375	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call		222.00000	223	26.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put		521.00000	518	26.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		210.00000	211	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		560.00000	556	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call		234.00000	235	26.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put		484.00000	481	26.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call		262.00000	264	25.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put		411.00000	409	25.73	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call		278.00000	280	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put		377.00000	375	25.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call		295.00000	297	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put		344.00000	342	24.96	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call		313.00000	316	24.59	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put		312.00000	311	24.59	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.65	Call			332.00000	335	24.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			281.00000	280	24.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			353.00000	355	23.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			252.00000	251	23.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			399.00000	403	23.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			198.00000	198	23.04	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			248.00000	249	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			447.00000	444	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			234.00000	235	26.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			484.00000	481	26.52	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			248.00000	249	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			447.00000	444	26.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			79.00000	79	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,028.00000	1,025	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			60.00000	60	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,159.00000	1,155	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			103.00000	104	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			903.00000	899	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			145.00000	145	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			744.00000	741	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			185.00000	185	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			634.00000	630	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			200.00000	200	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			599.00000	595	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			426.00000	430	22.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			175.00000	176	22.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			485.00000	491	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			134.00000	136	22.44	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			554.00000	560	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			103.00000	105	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			375.00000	378	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			224.00000	224	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			518.00000	524	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			117.00000	119	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			375.00000	378	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			224.00000	224	23.39	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			454.00000	459	22.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			153.00000	155	22.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			426.00000	430	22.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			175.00000	176	22.80	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			210.00000	211	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			560.00000	556	27.34	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			591.00000	597	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	92	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			454.00000	459	22.56	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	6.40	Put			153.00000	155	22.56	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			185.00000	185	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			634.00000	630	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			171.00000	171	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			670.00000	666	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			145.00000	145	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			744.00000	741	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			123.00000	123	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			822.00000	818	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			157.00000	158	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			707.00000	703	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			134.00000	134	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			783.00000	779	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			332.00000	335	24.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			281.00000	280	24.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			669.00000	674	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			68.00000	70	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			591.00000	597	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			90.00000	92	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			837.00000	842	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			36.00000	37	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			751.00000	756	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Put			50.00000	52	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			793.00000	799	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			42.00000	44	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			709.00000	715	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			58.00000	60	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			629.00000	635	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			78.00000	80	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			629.00000	635	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			78.00000	80	22.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			171.00000	171	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			670.00000	666	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			123.00000	123	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			822.00000	818	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			113.00000	113	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			862.00000	858	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			95.00000	95	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			944.00000	940	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			87.00000	87	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			986.00000	982	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			72.00000	72	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,072.00000	1,068	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			50.00000	50	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,249.00000	1,245	27.74	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	7.90	Call			50.00000	50	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,249.00000	1,245	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			41.00000	41	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,340.00000	1,336	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			34.00000	33	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,433.00000	1,429	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			27.00000	27	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,527.00000	1,523	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			66.00000	66	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,115.00000	1,111	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			55.00000	55	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,204.00000	1,200	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			45.00000	45	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,294.00000	1,290	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			37.00000	37	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,386.00000	1,382	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			353.00000	355	23.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			252.00000	251	23.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			200.00000	200	27.74	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			599.00000	595	27.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.80010		6.79580		23.74	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			444.00000	440	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			448.00000	440	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			409.00000	405	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			513.00000	505	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			349.00000	345	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			654.00000	645	25.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			337.00000	332	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			691.00000	682	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			363.00000	359	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			617.00000	609	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			393.00000	389	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			547.00000	539	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			409.00000	405	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			513.00000	505	24.25	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			426.00000	422	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			480.00000	472	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			444.00000	440	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			448.00000	440	23.74	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			426.00000	422	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			480.00000	472	23.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			393.00000	389	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			547.00000	539	24.52	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			463.00000	459	23.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			417.00000	409	23.44	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	6.70	Call			483.00000	478	23.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			387.00000	378	23.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			523.00000	519	22.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			327.00000	319	22.50	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			363.00000	359	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			617.00000	609	25.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			378.00000	373	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			582.00000	573	24.79	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			337.00000	332	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			691.00000	682	25.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			166.00000	162	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,170.00000	1,162	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			147.00000	144	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,252.00000	1,243	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			209.00000	205	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,014.00000	1,005	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			262.00000	257	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			866.00000	857	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			308.00000	303	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			762.00000	753	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			324.00000	320	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			728.00000	720	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call			545.00000	542	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			299.00000	292	22.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			595.00000	593	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			249.00000	243	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			622.00000	621	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			226.00000	221	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			502.00000	498	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			356.00000	348	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			622.00000	621	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			226.00000	221	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			502.00000	498	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			356.00000	348	22.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			569.00000	567	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			273.00000	267	21.99	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			687.00000	686	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			191.00000	186	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			483.00000	478	23.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			387.00000	378	23.15	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			324.00000	320	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			728.00000	720	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			292.00000	287	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			796.00000	787	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			262.00000	257	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	7.40	Put			866.00000	857	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			234.00000	230	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			938.00000	930	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			276.00000	272	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			831.00000	822	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			248.00000	243	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			902.00000	893	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			755.00000	755	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			159.00000	155	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			903.00000	904	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			108.00000	104	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			828.00000	828	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			132.00000	128	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			755.00000	755	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			159.00000	155	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			687.00000	686	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			191.00000	186	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			865.00000	866	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			119.00000	116	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			791.00000	791	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	141	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			720.00000	720	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			175.00000	170	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			654.00000	653	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			208.00000	203	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			791.00000	791	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			145.00000	141	21.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			222.00000	217	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			976.00000	967	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			198.00000	193	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			1,052.00000	1,043	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			292.00000	287	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			796.00000	787	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			187.00000	182	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,091.00000	1,082	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			187.00000	182	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,091.00000	1,082	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			166.00000	162	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,170.00000	1,162	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			147.00000	144	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,252.00000	1,243	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			131.00000	127	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,335.00000	1,327	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			116.00000	112	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,420.00000	1,412	25.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	8.20	Call		102.00000	99	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,506.00000	1,499	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		90.00000	87	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,594.00000	1,587	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		102.00000	99	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,506.00000	1,499	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		222.00000	217	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		976.00000	967	25.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		595.00000	593	21.80	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		249.00000	243	21.80	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.87770	6.87680		23.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		0.00000	541	23.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		0.00000	564	23.63	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		482.00000	476	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		706.00000	698	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		0.00000	704	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		0.00000	326	21.69	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		0.00000	657	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		0.00000	379	22.13	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		0.00000	616	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		0.00000	438	22.68	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		0.00000	579	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put		0.00000	502	23.24	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		0.00000	507	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		0.00000	629	24.04	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		0.00000	476	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		0.00000	698	24.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		0.00000	447	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		0.00000	769	24.89	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		0.00000	421	25.32	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		0.00000	843	25.32	0.00	0	0.00

Total for Derivatives:							2,290,864,972.60	1,249	338,920.00
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Grand Total:							2,290,864,972.60	1,249	338,920.00
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