

Daily MTM Report

Daily summary for 24/12/2008

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			7.36000		7.39000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.25000		7.28000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.18000		7.21000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.45000		11.44800			0.00	0	0.00
R201 On 21/12/2014 Bond			7.30000		7.32500			0.00	0	0.00
R203 On 15/09/2017 Bond			7.31000		7.34000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.31000		7.34000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.32500		7.35500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.32000		7.35000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.32700		7.35700			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				6.80000	6.83000			0.00	0	0.00
Total for j-Bonds:								0.00	0	0.00

Derivatives

\$ / R On 16/03/2009 Currency Future			9.87240		9.87380		27.09	24,799,468.80	2,512	156,713.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			528.00000	516	27.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			504.00000	494	27.09	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			472.00000	461	27.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			598.00000	589	27.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			455.00000	444	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			631.00000	622	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			423.00000	413	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			699.00000	691	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			351.00000	342	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			878.00000	870	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			381.00000	372	29.38	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			807.00000	799	29.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			368.00000	359	29.65	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			844.00000	837	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			335.00000	326	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			911.00000	904	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			351.00000	342	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			878.00000	870	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			290.00000	281	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,016.00000	1,009	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			304.00000	296	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			980.00000	973	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			262.00000	254	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,089.00000	1,082	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			319.00000	311	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			946.00000	938	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			395.00000	385	29.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			771.00000	763	29.12	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			455.00000	444	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			631.00000	622	28.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			225.00000	218	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,201.00000	1,195	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			203.00000	196	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,279.00000	1,273	29.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Call			276.00000	267	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,052.00000	1,045	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			249.00000	241	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,126.00000	1,119	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			290.00000	281	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,016.00000	1,009	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			409.00000	399	28.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			735.00000	726	28.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			409.00000	399	28.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			735.00000	726	28.86	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			381.00000	372	29.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			807.00000	799	29.38	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			173.00000	166	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,399.00000	1,394	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			124.00000	118	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,651.00000	1,646	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			117.00000	112	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,694.00000	1,689	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			99.00000	94	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,825.00000	1,821	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			193.00000	185	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,319.00000	1,313	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,988.00000	1,985	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			14.00000	12	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			567.00000	555	26.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			443.00000	433	26.53	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			808.00000	797	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			234.00000	224	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			685.00000	673	25.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			311.00000	300	25.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			588.00000	576	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			414.00000	404	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			743.00000	731	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			269.00000	259	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			634.00000	622	25.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			360.00000	349	25.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			876.00000	865	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			203.00000	193	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,220.00000	1,212	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			96.00000	89	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,179.00000	1,171	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			105.00000	98	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,346.00000	1,339	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			72.00000	67	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,346.00000	1,339	25.08	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	8.60	Put			72.00000	67	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,389.00000	1,382	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			65.00000	60	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,522.00000	1,516	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			48.00000	43	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,477.00000	1,471	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			53.00000	48	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,433.00000	1,426	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			59.00000	54	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,612.00000	1,607	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			38.00000	35	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,389.00000	1,382	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			65.00000	60	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,845.00000	1,841	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			21.00000	19	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,751.00000	1,746	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			27.00000	24	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,658.00000	1,653	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			34.00000	31	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,567.00000	1,561	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			43.00000	39	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,303.00000	1,296	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			80.00000	74	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,139.00000	1,130	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			115.00000	108	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,567.00000	1,561	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			43.00000	39	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,477.00000	1,471	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			53.00000	48	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,139.00000	1,130	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			115.00000	108	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,060.00000	1,051	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			137.00000	128	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,892.00000	1,889	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			19.00000	16	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,798.00000	1,794	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			24.00000	21	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,704.00000	1,700	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			31.00000	27	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,261.00000	1,254	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			88.00000	81	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,798.00000	1,794	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			24.00000	21	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,704.00000	1,700	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			31.00000	27	25.08	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	8.70	Call			1,261.00000	1,254	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			88.00000	81	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,179.00000	1,171	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			105.00000	98	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,099.00000	1,090	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			125.00000	118	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,845.00000	1,841	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			21.00000	19	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,751.00000	1,746	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			27.00000	24	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,303.00000	1,296	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			80.00000	74	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,612.00000	1,607	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			38.00000	35	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,022.00000	1,012	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			148.00000	140	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			948.00000	937	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			174.00000	165	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			876.00000	865	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			203.00000	193	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			948.00000	937	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			174.00000	165	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			743.00000	731	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			269.00000	259	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			634.00000	622	25.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			360.00000	349	25.72	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			588.00000	576	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			414.00000	404	26.24	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,099.00000	1,090	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			125.00000	118	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			808.00000	797	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			234.00000	224	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			547.00000	535	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			473.00000	463	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			508.00000	497	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			534.00000	525	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			547.00000	535	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			473.00000	463	26.81	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			508.00000	497	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			534.00000	525	27.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			439.00000	428	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			665.00000	656	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			775.00000	764	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			252.00000	241	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			712.00000	700	25.08	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	9.45	Put			288.00000	277	25.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			658.00000	646	25.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			335.00000	324	25.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			610.00000	598	25.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			386.00000	376	25.96	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			489.00000	478	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			566.00000	556	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			423.00000	413	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			699.00000	691	28.59	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			304.00000	296	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			980.00000	973	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			276.00000	267	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,052.00000	1,045	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			183.00000	176	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,359.00000	1,353	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			164.00000	157	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,440.00000	1,435	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			237.00000	229	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,163.00000	1,157	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			214.00000	206	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,240.00000	1,234	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			237.00000	229	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,163.00000	1,157	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			155.00000	149	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,481.00000	1,476	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			139.00000	133	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,565.00000	1,560	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			139.00000	133	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,565.00000	1,560	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			111.00000	105	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,737.00000	1,733	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			88.00000	83	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,914.00000	1,911	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			78.00000	74	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,004.00000	2,001	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			69.00000	65	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,095.00000	2,093	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			61.00000	57	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,187.00000	2,185	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			183.00000	176	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,359.00000	1,353	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			164.00000	157	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,440.00000	1,435	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			147.00000	141	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,523.00000	1,518	29.65	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call			132.00000	126	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,608.00000	1,603	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			105.00000	99	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,781.00000	1,777	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			93.00000	88	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,869.00000	1,866	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			83.00000	78	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,959.00000	1,956	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			73.00000	69	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,050.00000	2,047	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			78.00000	74	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,004.00000	2,001	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			439.00000	428	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			665.00000	656	28.33	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			214.00000	206	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,240.00000	1,234	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			173.00000	166	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,399.00000	1,394	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			368.00000	359	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			844.00000	837	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			225.00000	218	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,201.00000	1,195	29.65	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			489.00000	478	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			566.00000	556	27.57	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			658.00000	646	25.48	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			335.00000	324	25.48	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			10.05620		10.05640		27.30	0.00	0	4,558.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			747.00000	749	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			741.00000	743	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			747.00000	749	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			741.00000	743	27.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			710.00000	713	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			804.00000	807	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			693.00000	695	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			837.00000	839	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			644.00000	647	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			937.00000	940	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			558.00000	561	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,102.00000	1,105	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			558.00000	561	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,102.00000	1,105	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			594.00000	598	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,038.00000	1,041	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			540.00000	543	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,134.00000	1,137	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	10.55	Call			576.00000	579	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,070.00000	1,073	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			490.00000	493	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,234.00000	1,237	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			523.00000	526	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,167.00000	1,170	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			459.00000	462	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,302.00000	1,306	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			613.00000	617	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,007.00000	1,010	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			660.00000	662	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			903.00000	906	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			676.00000	679	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			870.00000	872	27.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			415.00000	418	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,409.00000	1,412	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			388.00000	391	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,481.00000	1,484	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			474.00000	477	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,268.00000	1,271	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			490.00000	493	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,234.00000	1,237	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			576.00000	579	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,070.00000	1,073	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			444.00000	447	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,337.00000	1,341	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			628.00000	631	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			972.00000	975	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			628.00000	631	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			972.00000	975	28.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			338.00000	340	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,631.00000	1,634	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			273.00000	275	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,866.00000	1,869	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			263.00000	266	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,907.00000	1,909	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			236.00000	238	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,029.00000	2,032	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			375.00000	377	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,518.00000	1,521	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			474.00000	477	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,268.00000	1,271	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			787.00000	788	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			680.00000	682	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			996.00000	997	25.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.50	Put			440.00000	441	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			887.00000	888	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			531.00000	532	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			805.00000	807	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			649.00000	651	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			938.00000	939	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			482.00000	482	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			844.00000	846	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			588.00000	590	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,057.00000	1,057	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			400.00000	401	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,357.00000	1,358	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			251.00000	252	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,357.00000	1,358	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			251.00000	252	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,468.00000	1,468	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			211.00000	212	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,505.00000	1,506	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			199.00000	200	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,544.00000	1,544	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			187.00000	188	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,622.00000	1,622	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			165.00000	166	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,582.00000	1,583	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			176.00000	177	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,742.00000	1,743	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			136.00000	136	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,582.00000	1,583	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			176.00000	177	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,430.00000	1,431	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			224.00000	225	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,909.00000	1,909	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			103.00000	103	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,825.00000	1,825	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			118.00000	119	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,661.00000	1,662	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			155.00000	156	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,287.00000	1,287	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			280.00000	281	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,218.00000	1,219	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			312.00000	313	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,867.00000	1,867	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			110.00000	111	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,783.00000	1,784	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			127.00000	127	25.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,702.00000	1,702	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			145.00000	146	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,394.00000	1,394	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			237.00000	238	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,322.00000	1,322	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			265.00000	266	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,252.00000	1,253	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			296.00000	297	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,083.00000	2,083	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			76.00000	77	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,995.00000	1,995	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			89.00000	89	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,661.00000	1,662	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			155.00000	156	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,742.00000	1,743	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			136.00000	136	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,952.00000	1,952	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			96.00000	96	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,783.00000	1,784	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			127.00000	127	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,394.00000	1,394	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			237.00000	238	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,622.00000	1,622	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			165.00000	166	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,544.00000	1,544	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			187.00000	188	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,468.00000	1,468	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			211.00000	212	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,252.00000	1,253	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			296.00000	297	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,185.00000	1,185	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			328.00000	329	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,120.00000	1,120	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			363.00000	364	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,185.00000	1,185	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			328.00000	329	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			887.00000	888	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			531.00000	532	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			938.00000	939	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			482.00000	482	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			767.00000	769	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			710.00000	712	27.15	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			729.00000	731	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			772.00000	775	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,120.00000	1,120	25.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.30	Put			363.00000	364	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			844.00000	846	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			588.00000	590	26.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			729.00000	731	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			772.00000	775	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,057.00000	1,057	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			400.00000	401	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			805.00000	807	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			649.00000	651	26.78	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			967.00000	967	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			460.00000	461	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			910.00000	910	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			503.00000	504	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			865.00000	867	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			559.00000	560	26.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			824.00000	826	26.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			618.00000	620	26.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			710.00000	713	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			804.00000	807	27.62	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			506.00000	509	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,200.00000	1,203	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			388.00000	391	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,481.00000	1,484	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			362.00000	365	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,556.00000	1,559	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			660.00000	662	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			903.00000	906	28.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			429.00000	432	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,373.00000	1,376	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			401.00000	404	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,445.00000	1,448	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			459.00000	462	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,302.00000	1,306	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			401.00000	404	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,445.00000	1,448	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			350.00000	352	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,593.00000	1,596	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			326.00000	329	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,670.00000	1,673	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			304.00000	306	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,747.00000	1,750	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			283.00000	285	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,826.00000	1,829	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			315.00000	317	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,708.00000	1,711	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	11.55	Call			293.00000	296	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,787.00000	1,790	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			254.00000	256	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,947.00000	1,950	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			219.00000	221	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,113.00000	2,115	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			203.00000	206	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,197.00000	2,199	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			189.00000	191	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,282.00000	2,285	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			175.00000	177	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,368.00000	2,371	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			245.00000	247	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,988.00000	1,991	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			227.00000	230	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,071.00000	2,073	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			211.00000	213	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,155.00000	2,157	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			196.00000	198	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,239.00000	2,242	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			293.00000	296	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,787.00000	1,790	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			203.00000	206	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,197.00000	2,199	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			644.00000	647	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			937.00000	940	28.29	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			540.00000	543	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,134.00000	1,137	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			693.00000	695	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			837.00000	839	27.79	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			350.00000	352	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,593.00000	1,596	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			326.00000	329	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,670.00000	1,673	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			415.00000	418	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,409.00000	1,412	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			338.00000	340	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,631.00000	1,634	28.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			787.00000	788	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			680.00000	682	26.99	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			910.00000	910	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			503.00000	504	25.70	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			824.00000	826	26.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			618.00000	620	26.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			10.21520		10.21600		26.19	0.00	0	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			913.00000	913	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			897.00000	898	26.19	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			542.00000	543	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,626.00000	1,628	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,067.00000	1,065	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			651.00000	649	24.81	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,027.00000	1,026	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			711.00000	710	25.22	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			990.00000	990	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			774.00000	775	25.66	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			952.00000	951	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			836.00000	835	25.93	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			877.00000	877	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			961.00000	962	26.45	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			843.00000	843	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,027.00000	1,028	26.72	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			810.00000	811	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,094.00000	1,096	26.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			780.00000	780	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,164.00000	1,165	27.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.34430		10.34520		26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			0.00000	1,071	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			0.00000	1,077	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,098.00000	1,088	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,053.00000	1,044	26.31	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,046.00000	1,037	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,151.00000	1,142	26.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,029.00000	1,020	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,184.00000	1,175	26.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,012.00000	1,003	26.92	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,217.00000	1,209	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			606.00000	605	30.85	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,561.00000	2,560	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			507.00000	506	32.23	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,161.00000	3,162	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,248.00000	1,235	25.11	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			803.00000	791	25.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			996.00000	987	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,251.00000	1,243	27.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			905.00000	898	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,460.00000	1,453	27.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			934.00000	926	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,389.00000	1,382	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			877.00000	871	27.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,532.00000	1,526	27.94	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	11.15	Call			838.00000	832	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,643.00000	1,638	28.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			851.00000	845	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,606.00000	1,600	28.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			801.00000	796	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,756.00000	1,752	28.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			825.00000	820	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,680.00000	1,675	28.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			606.00000	605	30.85	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,561.00000	2,560	30.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			735.00000	731	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,989.00000	1,986	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			756.00000	751	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,911.00000	1,907	29.10	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,208.00000	1,196	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			863.00000	851	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,064.00000	1,054	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,118.00000	1,110	26.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			657.00000	655	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,312.00000	2,311	30.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			590.00000	589	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,645.00000	2,645	31.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			532.00000	532	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,987.00000	2,987	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			483.00000	483	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,338.00000	3,339	32.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			964.00000	956	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,319.00000	1,312	27.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			675.00000	673	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,230.00000	2,228	29.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			546.00000	545	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,901.00000	2,901	31.64	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			494.00000	494	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,249.00000	3,250	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,083.00000	2,068	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			238.00000	224	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,657.00000	1,640	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			411.00000	395	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,335.00000	1,321	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			689.00000	676	24.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			640.00000	638	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,395.00000	2,394	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			468.00000	469	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,423.00000	3,424	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,162.00000	2,148	22.94	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.40	Put			217.00000	203	22.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,723.00000	1,706	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			378.00000	362	23.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,383.00000	1,368	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			637.00000	624	24.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,133.00000	1,122	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			988.00000	978	26.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			934.00000	926	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,389.00000	1,382	27.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			778.00000	773	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,833.00000	1,829	28.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			560.00000	559	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,815.00000	2,815	31.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,861.00000	1,845	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			316.00000	301	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,485.00000	1,469	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			539.00000	525	23.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			694.00000	691	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,149.00000	2,147	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			419.00000	419	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,674.00000	3,675	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,791.00000	1,775	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			346.00000	330	23.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,433.00000	1,417	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			587.00000	573	24.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,170.00000	1,158	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			924.00000	914	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			575.00000	574	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,730.00000	2,729	31.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			494.00000	494	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,249.00000	3,250	32.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			404.00000	404	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,758.00000	3,759	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,933.00000	1,917	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			288.00000	273	22.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,539.00000	1,522	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			494.00000	478	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			714.00000	710	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,069.00000	2,066	29.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			519.00000	519	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,074.00000	3,074	32.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			435.00000	435	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,590.00000	3,591	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			2,007.00000	1,991	22.88	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			261.00000	247	22.88	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,595.00000	1,578	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			450.00000	434	23.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,290.00000	1,276	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			745.00000	732	24.81	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			623.00000	621	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,478.00000	2,477	30.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			532.00000	532	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,987.00000	2,987	31.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			451.00000	451	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,506.00000	3,507	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,897.00000	1,881	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			302.00000	287	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,511.00000	1,495	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			516.00000	501	23.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,228.00000	1,215	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			832.00000	821	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			704.00000	701	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,109.00000	2,106	29.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			598.00000	597	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,603.00000	2,602	30.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			513.00000	512	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,118.00000	3,118	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			427.00000	427	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,632.00000	3,633	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,325.00000	2,311	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			179.00000	167	23.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,861.00000	1,845	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			316.00000	301	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			694.00000	691	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,149.00000	2,147	29.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,408.00000	2,395	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			163.00000	151	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,539.00000	1,522	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			494.00000	478	23.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,450.00000	2,437	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			155.00000	143	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,970.00000	1,954	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			274.00000	259	22.90	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,567.00000	1,550	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			471.00000	456	23.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,269.00000	1,256	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			773.00000	761	24.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			864.00000	857	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,569.00000	1,563	28.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			724.00000	720	29.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,029.00000	2,026	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			615.00000	613	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,519.00000	2,519	30.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			526.00000	525	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,030.00000	3,031	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,577.00000	2,565	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			132.00000	121	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,657.00000	1,640	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			411.00000	395	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			640.00000	638	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,395.00000	2,394	30.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			0.00000	2,523	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			0.00000	128	23.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			0.00000	2,029	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			0.00000	234	22.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			0.00000	1,607	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			0.00000	413	23.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			0.00000	1,298	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			0.00000	704	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			0.00000	884	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			0.00000	1,490	27.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			0.00000	741	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			0.00000	1,947	29.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			0.00000	630	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			0.00000	2,435	30.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			0.00000	477	32.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			0.00000	3,383	32.72	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.35520		11.33610		27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call			0.00000	1,419	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put			0.00000	1,364	27.97	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call			1,745.00000	1,750	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put			859.00000	845	26.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call			1,522.00000	1,529	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put			1,186.00000	1,174	27.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call			1,113.00000	1,121	29.83	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put			2,077.00000	2,066	29.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call			2,044.00000	2,048	24.52	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put			558.00000	543	24.52	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call			1,364.00000	1,372	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put			1,468.00000	1,457	28.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call			2,100.00000	2,104	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put			514.00000	499	24.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call			1,990.00000	1,994	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put			604.00000	589	24.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call			1,937.00000	1,942	25.02	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 15/03/2010 Currency Future	10.05	Put			651.00000	636	25.02	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call			1,887.00000	1,891	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put			701.00000	686	25.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call			1,838.00000	1,842	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put			752.00000	737	25.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call			1,791.00000	1,795	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put			804.00000	790	25.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call			1,053.00000	1,061	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put			2,267.00000	2,256	30.28	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call			0.00000	2,253	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put			0.00000	398	23.66	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call			0.00000	1,491	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put			0.00000	1,236	27.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call			0.00000	1,454	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put			0.00000	1,299	27.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			0.00000	1,385	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			0.00000	1,430	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call			0.00000	1,352	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put			0.00000	1,497	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call			0.00000	1,321	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put			0.00000	1,565	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call			0.00000	842	32.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put			0.00000	3,187	32.36	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.55110		14.59620		26.61	1,818,887.50	125	12,170.00
£ / R On 16/03/2009 Currency Future	14.60	Call			729.00000	709	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put			733.00000	758	26.61	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			748.00000	728	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			702.00000	727	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call			607.00000	590	27.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put			960.00000	989	27.76	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			482.00000	469	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,186.00000	1,218	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			375.00000	365	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,429.00000	1,464	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			323.00000	314	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,577.00000	1,613	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			389.00000	378	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,393.00000	1,427	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			465.00000	453	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,219.00000	1,252	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			449.00000	437	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,253.00000	1,286	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call			465.00000	453	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put			1,219.00000	1,252	27.93	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	15.50	Call			418.00000	407	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,322.00000	1,356	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			482.00000	469	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,186.00000	1,218	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			404.00000	392	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,357.00000	1,391	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			277.00000	269	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,731.00000	1,768	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			362.00000	351	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,465.00000	1,500	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			389.00000	378	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,393.00000	1,427	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			336.00000	326	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,539.00000	1,575	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			246.00000	239	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,850.00000	1,888	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			256.00000	249	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,810.00000	1,848	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			311.00000	302	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,615.00000	1,651	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			277.00000	269	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,731.00000	1,768	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			227.00000	221	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,931.00000	1,970	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			210.00000	204	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,014.00000	2,053	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			210.00000	204	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,014.00000	2,053	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			299.00000	291	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,653.00000	1,690	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			193.00000	188	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,097.00000	2,137	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			144.00000	140	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,398.00000	2,439	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			157.00000	152	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,311.00000	2,351	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			106.00000	103	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,710.00000	2,752	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			81.00000	78	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			2,985.00000	3,027	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			48.00000	47	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,502.00000	3,545	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			26.00000	26	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,080.00000	4,125	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			23.00000	22	27.93	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	18.80	Put			4,226.00000	4,271	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			31.00000	30	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,935.00000	3,979	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			53.00000	51	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,407.00000	3,450	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			32.00000	31	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,886.00000	3,930	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			132.00000	128	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,486.00000	2,527	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			267.00000	259	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,770.00000	1,808	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			178.00000	173	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,182.00000	2,222	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			288.00000	280	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,692.00000	1,729	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			449.00000	437	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,253.00000	1,286	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			517.00000	503	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,120.00000	1,152	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			434.00000	422	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,287.00000	1,321	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			534.00000	520	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,088.00000	1,119	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			572.00000	557	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,026.00000	1,056	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			591.00000	576	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			995.00000	1,025	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			691.00000	672	26.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			795.00000	821	26.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			656.00000	638	27.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			859.00000	887	27.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			622.00000	606	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			926.00000	955	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			553.00000	538	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,057.00000	1,087	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			656.00000	638	27.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			859.00000	887	27.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			622.00000	606	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			926.00000	955	27.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			710.00000	690	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			764.00000	789	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			673.00000	655	27.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			827.00000	854	27.09	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			639.00000	622	27.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			893.00000	920	27.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 16/03/2009 Currency Future	15.25	Call			499.00000	486	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,153.00000	1,184	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			336.00000	326	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,539.00000	1,575	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			311.00000	302	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,615.00000	1,651	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			572.00000	557	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,026.00000	1,056	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			534.00000	520	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,088.00000	1,119	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			404.00000	392	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,357.00000	1,391	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			348.00000	339	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,502.00000	1,538	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			323.00000	314	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,577.00000	1,613	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			375.00000	365	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,429.00000	1,464	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			246.00000	239	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,850.00000	1,888	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			227.00000	221	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,931.00000	1,970	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			164.00000	159	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,267.00000	2,308	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			288.00000	280	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,692.00000	1,729	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			267.00000	259	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,770.00000	1,808	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			178.00000	173	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,182.00000	2,222	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			150.00000	146	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,354.00000	2,395	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			237.00000	230	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,891.00000	1,929	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			218.00000	212	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			1,972.00000	2,011	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			201.00000	196	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,055.00000	2,094	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			185.00000	180	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,139.00000	2,179	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			171.00000	166	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,224.00000	2,265	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			311.00000	302	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,615.00000	1,651	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			121.00000	117	27.93	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	17.05	Put			2,575.00000	2,616	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			111.00000	108	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,665.00000	2,706	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			101.00000	98	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,755.00000	2,797	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			93.00000	90	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,846.00000	2,889	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			44.00000	42	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,597.00000	3,641	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			39.00000	38	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,693.00000	3,737	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			36.00000	35	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,790.00000	3,834	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			29.00000	28	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,983.00000	4,027	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			26.00000	26	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,080.00000	4,125	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			24.00000	23	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,178.00000	4,222	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			22.00000	21	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,275.00000	4,320	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			77.00000	75	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,031.00000	3,074	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			70.00000	68	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,124.00000	3,167	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			64.00000	62	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,218.00000	3,261	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			58.00000	56	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,312.00000	3,355	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			70.00000	68	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,124.00000	3,167	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			58.00000	56	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,312.00000	3,355	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			44.00000	42	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,597.00000	3,641	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			36.00000	35	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,790.00000	3,834	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			46.00000	44	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,550.00000	3,593	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			41.00000	40	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,645.00000	3,689	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			38.00000	36	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,741.00000	3,785	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			34.00000	33	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,838.00000	3,882	27.93	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	18.60	Call			28.00000	27	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,032.00000	4,076	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			25.00000	24	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,129.00000	4,173	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			20.00000	20	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,324.00000	4,369	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			32.00000	31	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,886.00000	3,930	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			22.00000	21	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,275.00000	4,320	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			19.00000	19	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,373.00000	4,418	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			17.00000	17	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,471.00000	4,516	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			16.00000	15	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,570.00000	4,614	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			14.00000	14	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,668.00000	4,713	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			29.00000	28	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			3,983.00000	4,027	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			19.00000	19	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,373.00000	4,418	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			17.00000	17	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,471.00000	4,516	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			74.00000	71	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,077.00000	3,120	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			67.00000	65	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,171.00000	3,214	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			61.00000	59	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,265.00000	3,308	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			55.00000	54	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,359.00000	3,403	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			50.00000	49	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,454.00000	3,498	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			116.00000	112	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,620.00000	2,661	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			97.00000	94	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,801.00000	2,843	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			88.00000	86	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,892.00000	2,935	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			150.00000	146	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,354.00000	2,395	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			138.00000	134	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,442.00000	2,483	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			126.00000	123	27.93	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	17.00	Put		2,530.00000	2,572	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call		116.00000	112	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put		2,620.00000	2,661	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call		74.00000	71	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put		3,077.00000	3,120	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call		218.00000	212	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put		1,972.00000	2,011	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call		144.00000	140	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put		2,398.00000	2,439	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call		138.00000	134	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put		2,442.00000	2,483	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call		348.00000	339	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put		1,502.00000	1,538	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		323.00000	314	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,577.00000	1,613	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call		185.00000	180	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put		2,139.00000	2,179	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call		553.00000	538	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put		1,057.00000	1,087	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call		256.00000	249	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put		1,810.00000	1,848	27.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call		639.00000	622	27.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put		893.00000	920	27.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call		748.00000	728	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		702.00000	727	26.46	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call		710.00000	690	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put		764.00000	789	26.77	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call		929.00000	904	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put		483.00000	503	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call		876.00000	853	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put		530.00000	552	25.42	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call		831.00000	809	25.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put		584.00000	608	25.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call		788.00000	768	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put		642.00000	667	26.14	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call		0.00000	876	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put		0.00000	525	25.26	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call		0.00000	830	25.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put		0.00000	579	25.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call		0.00000	788	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put		0.00000	637	25.97	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call		0.00000	748	26.31	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put		0.00000	697	26.31	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.82530	14.86850		25.45	0.00	0	73.00
£ / R On 12/06/2009 Currency Future	14.85	Call		1,033.00000	1,014	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.85	Put			1,015.00000	1,039	25.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			909.00000	893	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,240.00000	1,268	26.21	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			776.00000	763	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,458.00000	1,487	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			656.00000	644	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,687.00000	1,719	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			580.00000	569	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,861.00000	1,894	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			672.00000	660	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,654.00000	1,685	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			740.00000	727	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,522.00000	1,552	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			723.00000	710	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,554.00000	1,585	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			758.00000	745	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,490.00000	1,520	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			706.00000	693	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,587.00000	1,618	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			758.00000	745	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,490.00000	1,520	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			524.00000	514	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,005.00000	2,039	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			624.00000	613	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,756.00000	1,788	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			594.00000	584	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,826.00000	1,858	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			485.00000	476	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,116.00000	2,151	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			977.00000	960	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,109.00000	1,135	25.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			565.00000	555	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,897.00000	1,930	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			511.00000	501	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,042.00000	2,076	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			460.00000	452	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,192.00000	2,227	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			437.00000	429	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,268.00000	2,304	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			425.00000	418	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,307.00000	2,343	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			498.00000	489	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,079.00000	2,113	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			551.00000	541	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			1,933.00000	1,966	26.33	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	16.80	Call			414.00000	407	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,346.00000	2,382	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			343.00000	337	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,625.00000	2,662	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			362.00000	356	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,544.00000	2,581	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			283.00000	278	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,914.00000	2,952	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			239.00000	234	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,170.00000	3,209	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			168.00000	165	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,700.00000	3,740	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			117.00000	115	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,248.00000	4,290	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			107.00000	105	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,388.00000	4,430	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			132.00000	130	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,064.00000	4,105	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			173.00000	170	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,655.00000	3,695	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			184.00000	181	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,565.00000	3,605	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			136.00000	134	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,018.00000	4,059	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			325.00000	319	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,706.00000	2,744	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			537.00000	528	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,969.00000	2,002	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			814.00000	800	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,395.00000	1,424	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			689.00000	677	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,620.00000	1,651	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			852.00000	838	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,334.00000	1,362	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			893.00000	877	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,274.00000	1,302	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,053.00000	1,033	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			984.00000	1,008	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,014.00000	996	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,045.00000	1,070	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			942.00000	926	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,174.00000	1,200	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			872.00000	857	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,304.00000	1,332	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			833.00000	818	26.33	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			1,364.00000	1,393	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			795.00000	781	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,426.00000	1,456	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,053.00000	1,033	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			984.00000	1,008	25.34	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			1,014.00000	996	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,045.00000	1,070	25.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			872.00000	857	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,304.00000	1,332	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			833.00000	818	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,364.00000	1,393	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			959.00000	942	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,141.00000	1,167	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			925.00000	909	26.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,207.00000	1,234	26.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			776.00000	763	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,458.00000	1,487	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			689.00000	677	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,620.00000	1,651	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			656.00000	644	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,687.00000	1,719	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			995.00000	978	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,077.00000	1,102	25.66	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			959.00000	942	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,141.00000	1,167	25.88	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			925.00000	909	26.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,207.00000	1,234	26.10	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			740.00000	727	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,522.00000	1,552	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			565.00000	555	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,897.00000	1,930	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			656.00000	644	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,687.00000	1,719	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			594.00000	584	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,826.00000	1,858	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			640.00000	629	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,722.00000	1,753	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			609.00000	598	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,791.00000	1,823	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			511.00000	501	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,042.00000	2,076	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			624.00000	613	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,756.00000	1,788	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			537.00000	528	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			1,969.00000	2,002	26.33	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	16.60	Call			460.00000	452	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,192.00000	2,227	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			414.00000	407	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,346.00000	2,382	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			437.00000	429	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,268.00000	2,304	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			393.00000	386	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,424.00000	2,461	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			372.00000	366	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,504.00000	2,540	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			393.00000	386	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,424.00000	2,461	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			353.00000	346	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,584.00000	2,621	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			473.00000	464	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,154.00000	2,189	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			448.00000	440	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,230.00000	2,265	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			404.00000	396	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,385.00000	2,421	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			382.00000	376	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,464.00000	2,500	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			580.00000	569	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,861.00000	1,894	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			524.00000	514	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,005.00000	2,039	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			404.00000	396	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,385.00000	2,421	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			307.00000	302	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,789.00000	2,827	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			291.00000	286	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,872.00000	2,910	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			275.00000	270	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,957.00000	2,995	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			260.00000	255	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,041.00000	3,080	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			163.00000	160	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,745.00000	3,785	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			154.00000	151	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,835.00000	3,876	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			145.00000	142	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,926.00000	3,967	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			128.00000	126	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,110.00000	4,151	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			121.00000	119	26.33	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	18.95	Put			4,202.00000	4,243	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			113.00000	111	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,295.00000	4,336	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			232.00000	228	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,213.00000	3,253	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			219.00000	215	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,300.00000	3,340	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			207.00000	203	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,388.00000	3,428	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			195.00000	191	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,476.00000	3,516	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			219.00000	215	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,300.00000	3,340	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			195.00000	191	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,476.00000	3,516	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			163.00000	160	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,745.00000	3,785	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			145.00000	142	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,926.00000	3,967	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			158.00000	156	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,790.00000	3,830	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			149.00000	147	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,881.00000	3,921	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			140.00000	138	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			3,972.00000	4,013	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			124.00000	122	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,156.00000	4,197	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			110.00000	108	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,341.00000	4,383	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			103.00000	102	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,435.00000	4,476	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			128.00000	126	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,110.00000	4,151	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			113.00000	111	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,295.00000	4,336	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			100.00000	98	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,482.00000	4,523	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			94.00000	93	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,576.00000	4,617	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			88.00000	87	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,670.00000	4,712	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			83.00000	82	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,764.00000	4,806	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			124.00000	122	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,156.00000	4,197	26.33	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	19.30	Call			97.00000	95	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,529.00000	4,570	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			91.00000	90	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,623.00000	4,664	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			299.00000	294	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,831.00000	2,868	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			267.00000	263	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			2,999.00000	3,037	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			253.00000	248	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,084.00000	3,123	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			225.00000	221	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,257.00000	3,296	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			213.00000	209	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,344.00000	3,384	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			201.00000	197	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,432.00000	3,472	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			189.00000	186	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,521.00000	3,561	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			353.00000	346	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,584.00000	2,621	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			334.00000	328	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,665.00000	2,703	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			316.00000	310	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,748.00000	2,785	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			299.00000	294	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,831.00000	2,868	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			225.00000	221	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,257.00000	3,296	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			448.00000	440	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,230.00000	2,265	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			343.00000	337	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,625.00000	2,662	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			362.00000	356	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,544.00000	2,581	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			307.00000	302	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,789.00000	2,827	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			275.00000	270	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,957.00000	2,995	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			498.00000	489	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,079.00000	2,113	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			852.00000	838	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,334.00000	1,362	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			672.00000	660	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,654.00000	1,685	26.33	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,219.00000	1,199	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 12/06/2009 Currency Future	14.40	Put			751.00000	774	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,171.00000	1,152	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			802.00000	827	24.60	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,130.00000	1,113	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			862.00000	887	24.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,091.00000	1,073	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			923.00000	948	25.14	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			942.00000	926	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,174.00000	1,200	25.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			0.00000	1,172	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			0.00000	797	24.45	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			0.00000	1,132	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			0.00000	857	24.74	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			0.00000	1,093	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			0.00000	918	25.04	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			0.00000	1,053	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			0.00000	978	25.24	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			15.05950		15.11010		25.26	0.00	0	3.00
£ / R On 14/09/2009 Currency Future	15.10	Call			0.00000	1,270	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			0.00000	1,310	25.26	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,309.00000	1,288	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,249.00000	1,279	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,032.00000	1,017	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,722.00000	1,757	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,469.00000	1,451	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,009.00000	1,041	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,425.00000	1,406	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,064.00000	1,097	24.67	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,387.00000	1,367	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,127.00000	1,157	24.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,348.00000	1,327	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,188.00000	1,217	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,271.00000	1,252	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,311.00000	1,342	25.34	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,235.00000	1,216	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,375.00000	1,407	25.51	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,200.00000	1,182	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,440.00000	1,472	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,166.00000	1,149	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,506.00000	1,540	25.85	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			0.00000	1,426	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			0.00000	1,066	24.56	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			0.00000	1,387	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			0.00000	1,128	24.79	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			0.00000	1,346	24.94	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	14.90	Put		0.00000	1,187	24.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		0.00000	1,307	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		0.00000	1,248	25.10	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		0.00000	1,234	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		0.00000	1,374	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		0.00000	1,199	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		0.00000	1,439	25.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		0.00000	1,165	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		0.00000	1,506	25.76	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		0.00000	1,133	25.94	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		0.00000	1,574	25.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.78300	13.77220		24.03	0.00	0	4,619.00
€ / R On 16/03/2009 Currency Future	13.75	Call		652.00000	642	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		630.00000	609	24.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		615.00000	605	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		693.00000	672	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		451.00000	444	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,079.00000	1,061	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		439.00000	432	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,117.00000	1,099	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		518.00000	509	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		896.00000	876	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		597.00000	588	24.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		725.00000	705	24.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		716.00000	706	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		544.00000	523	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		762.00000	752	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		490.00000	469	23.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		812.00000	802	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		439.00000	419	22.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		837.00000	827	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		415.00000	394	22.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		787.00000	777	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		464.00000	444	23.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		891.00000	881	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		368.00000	348	22.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		863.00000	854	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		391.00000	371	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		716.00000	706	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		544.00000	523	23.58	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		1,007.00000	998	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		284.00000	265	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Call		976.00000	968	22.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put		304.00000	285	22.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.65	Call			694.00000	684	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			572.00000	551	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			739.00000	729	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			517.00000	496	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			918.00000	909	22.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			346.00000	326	22.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,104.00000	1,096	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			231.00000	213	21.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,069.00000	1,061	21.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			247.00000	228	21.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Call			633.00000	623	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put			661.00000	640	24.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			518.00000	509	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			896.00000	876	25.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			417.00000	410	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,194.00000	1,177	27.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			348.00000	342	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,476.00000	1,459	28.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			548.00000	539	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			826.00000	806	25.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			564.00000	555	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			792.00000	772	25.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,651.00000	1,650	20.86	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			79.00000	67	20.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,248.00000	1,242	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			176.00000	159	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,139.00000	1,131	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			217.00000	198	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,403.00000	1,398	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			131.00000	115	21.17	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,742.00000	1,741	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			69.00000	58	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,742.00000	1,741	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			69.00000	58	21.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,789.00000	1,789	21.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			67.00000	56	21.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,695.00000	1,694	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			72.00000	61	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,525.00000	1,522	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			103.00000	89	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,566.00000	1,564	20.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			94.00000	81	20.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,443.00000	1,439	21.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			121.00000	106	21.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,931.00000	1,934	22.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.90	Put			59.00000	51	22.30	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,609.00000	1,607	20.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			86.00000	74	20.91	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,836.00000	1,837	21.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			64.00000	54	21.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,315.00000	2,322	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			43.00000	39	24.70	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,219.00000	2,224	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			46.00000	41	24.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,122.00000	2,127	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			50.00000	44	23.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,027.00000	2,030	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			54.00000	47	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,566.00000	1,564	20.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			94.00000	81	20.96	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,267.00000	2,273	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			45.00000	40	24.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,170.00000	2,176	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			48.00000	43	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,074.00000	2,079	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			52.00000	46	23.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,979.00000	1,982	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			57.00000	49	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,884.00000	1,886	22.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			61.00000	53	22.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,789.00000	1,789	21.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			67.00000	56	21.40	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,027.00000	2,030	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			54.00000	47	22.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,484.00000	1,480	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			111.00000	97	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,695.00000	1,694	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			72.00000	61	20.81	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,363.00000	1,358	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			141.00000	125	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,286.00000	1,280	21.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			164.00000	147	21.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,363.00000	1,358	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			141.00000	125	21.23	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,286.00000	1,280	21.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			164.00000	147	21.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,211.00000	1,204	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			189.00000	171	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,324.00000	1,319	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			152.00000	136	21.28	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.65	Call			2,170.00000	2,176	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			48.00000	43	23.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,979.00000	1,982	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			57.00000	49	22.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,525.00000	1,522	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			103.00000	89	21.02	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,324.00000	1,319	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			152.00000	136	21.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,175.00000	1,168	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			202.00000	185	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			615.00000	605	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			693.00000	672	24.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			533.00000	524	25.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			861.00000	841	25.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,037.00000	1,029	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			265.00000	246	21.80	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,175.00000	1,168	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			202.00000	185	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			673.00000	662	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			600.00000	579	23.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			477.00000	468	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,004.00000	985	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			739.00000	729	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			517.00000	496	23.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,364.00000	2,370	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			41.00000	37	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			332.00000	326	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,559.00000	1,543	29.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			249.00000	245	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,077.00000	2,062	31.28	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			189.00000	186	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,617.00000	2,603	33.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			145.00000	143	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,173.00000	3,160	35.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,139.00000	1,131	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			217.00000	198	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			395.00000	389	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,273.00000	1,256	27.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			295.00000	290	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,773.00000	1,757	30.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			222.00000	218	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,299.00000	2,285	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			169.00000	167	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,847.00000	2,834	33.98	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			238.00000	234	31.61	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	15.70	Put			2,165.00000	2,151	31.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			165.00000	163	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,893.00000	2,880	34.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			107.00000	105	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,635.00000	3,622	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			60.00000	58	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,387.00000	4,375	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,460.00000	2,468	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			38.00000	35	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			282.00000	277	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,859.00000	1,844	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			194.00000	191	33.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,571.00000	2,558	33.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			137.00000	135	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,314.00000	3,302	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			77.00000	76	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,055.00000	4,043	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,850.00000	2,858	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			28.00000	25	27.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			340.00000	334	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,518.00000	1,501	28.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			232.00000	228	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,210.00000	2,195	31.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			162.00000	159	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,940.00000	2,926	34.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			103.00000	101	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,681.00000	3,668	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,194.00000	3,202	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			21.00000	19	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,412.00000	2,419	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			40.00000	36	25.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			406.00000	399	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,234.00000	1,216	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			275.00000	270	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,903.00000	1,887	30.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			132.00000	130	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,360.00000	3,347	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,632.00000	3,642	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			10.00000	9	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,878.00000	3,888	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			6.00000	5	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,095.00000	3,104	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			23.00000	21	28.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			385.00000	379	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,313.00000	1,296	27.87	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	15.50	Call			262.00000	257	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,989.00000	1,974	30.95	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			181.00000	178	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,709.00000	2,695	33.53	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,977.00000	3,987	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			5.00000	4	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,194.00000	3,202	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			21.00000	19	29.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			406.00000	399	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,234.00000	1,216	27.47	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,927.00000	3,938	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			5.00000	5	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,145.00000	3,153	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			22.00000	20	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			268.00000	264	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,946.00000	1,931	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			185.00000	182	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,663.00000	2,649	33.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,076.00000	4,086	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			4.00000	3	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,291.00000	3,300	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			19.00000	17	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,509.00000	2,517	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			37.00000	34	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			428.00000	420	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,156.00000	1,137	27.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			288.00000	283	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,816.00000	1,800	30.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			198.00000	195	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,526.00000	2,512	32.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,681.00000	3,691	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			9.00000	8	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,899.00000	2,907	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			27.00000	24	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			533.00000	524	25.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			861.00000	841	25.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,583.00000	3,593	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			11.00000	10	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,801.00000	2,809	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			29.00000	26	27.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			504.00000	495	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			931.00000	912	25.85	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			227.00000	223	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,255.00000	2,240	31.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			158.00000	156	34.42	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.60	Put			2,986.00000	2,973	34.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,485.00000	3,495	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			13.00000	12	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,704.00000	2,712	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			32.00000	29	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			477.00000	468	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			1,004.00000	985	26.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			316.00000	311	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,644.00000	1,628	29.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			217.00000	213	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,344.00000	2,330	32.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			152.00000	149	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,079.00000	3,066	34.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,779.00000	3,789	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			7.00000	6	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			2,997.00000	3,006	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			25.00000	23	28.37	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,484.00000	1,480	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			111.00000	97	21.07	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			366.00000	360	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,394.00000	1,377	28.27	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			173.00000	170	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,801.00000	2,787	33.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,437.00000	3,446	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			14.00000	13	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,655.00000	2,663	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			33.00000	30	26.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			464.00000	456	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,041.00000	1,023	26.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			309.00000	303	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,687.00000	1,670	29.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			212.00000	208	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,389.00000	2,375	32.43	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			148.00000	146	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,126.00000	3,113	34.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,340.00000	3,348	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			17.00000	15	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,558.00000	2,565	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			35.00000	32	26.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			202.00000	199	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,480.00000	2,466	32.76	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			142.00000	140	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,220.00000	3,207	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,388.00000	3,397	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			16.00000	14	29.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.20	Call			2,606.00000	2,614	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			34.00000	31	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			302.00000	297	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,729.00000	1,714	29.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			207.00000	204	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,435.00000	2,421	32.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,681.00000	3,691	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			9.00000	8	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,730.00000	3,740	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			8.00000	7	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,948.00000	2,957	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			26.00000	24	28.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			357.00000	351	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,435.00000	1,418	28.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			243.00000	239	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,121.00000	2,106	31.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,534.00000	3,544	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			12.00000	11	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,753.00000	2,761	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			30.00000	28	27.11	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			490.00000	482	26.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			968.00000	949	26.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			324.00000	318	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,602.00000	1,585	29.26	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			222.00000	218	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,299.00000	2,285	32.10	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			155.00000	153	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,033.00000	3,020	34.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			123.00000	121	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,451.00000	3,438	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,899.00000	2,907	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			27.00000	24	27.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			863.00000	854	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			391.00000	371	22.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			694.00000	684	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			572.00000	551	23.73	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			142.00000	140	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,220.00000	3,207	35.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			83.00000	82	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			3,961.00000	3,949	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			86.00000	85	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			3,914.00000	3,902	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,145.00000	3,153	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			22.00000	20	29.13	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,364.00000	2,370	24.99	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.45	Put		41.00000	37	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		1,007.00000	998	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		284.00000	265	21.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		268.00000	264	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		1,946.00000	1,931	30.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		127.00000	126	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		3,405.00000	3,393	35.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		3,243.00000	3,252	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		21.00000	19	29.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		2,460.00000	2,468	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		38.00000	35	25.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		282.00000	277	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		1,859.00000	1,844	30.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		194.00000	191	33.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,571.00000	2,558	33.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			14.01890	14.00690		24.07	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	14.00	Call		941.00000	927	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		934.00000	908	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		904.00000	890	24.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		997.00000	971	24.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		709.00000	696	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,352.00000	1,327	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		691.00000	678	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,384.00000	1,359	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		820.00000	808	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,163.00000	1,139	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		886.00000	873	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,030.00000	1,004	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		998.00000	983	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		841.00000	814	23.65	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,056.00000	1,041	23.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		749.00000	722	23.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,098.00000	1,082	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		691.00000	663	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,125.00000	1,110	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		668.00000	641	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,077.00000	1,061	22.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		720.00000	692	22.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		1,181.00000	1,166	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		624.00000	597	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,125.00000	1,110	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		668.00000	641	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,153.00000	1,138	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		646.00000	619	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,269.00000	1,255	22.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	13.30	Put			562.00000	536	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,269.00000	1,255	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			562.00000	536	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,239.00000	1,225	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			582.00000	556	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			960.00000	946	23.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			903.00000	877	23.95	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,210.00000	1,195	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			603.00000	576	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,017.00000	1,002	23.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			810.00000	783	23.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,210.00000	1,195	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			603.00000	576	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,360.00000	1,347	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			503.00000	478	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,299.00000	1,285	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			542.00000	516	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,098.00000	1,082	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			691.00000	663	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			904.00000	890	24.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			997.00000	971	24.33	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			765.00000	753	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,258.00000	1,234	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			622.00000	609	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,515.00000	1,490	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			529.00000	517	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,722.00000	1,698	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			836.00000	823	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,129.00000	1,104	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			869.00000	856	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,062.00000	1,037	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,522.00000	1,511	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			415.00000	392	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,392.00000	1,379	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			485.00000	460	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,624.00000	1,614	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			367.00000	345	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,953.00000	1,947	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			246.00000	228	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,915.00000	1,909	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			258.00000	240	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,992.00000	1,986	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			235.00000	217	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,915.00000	1,909	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			258.00000	240	22.81	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	12.55	Call			1,766.00000	1,758	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			309.00000	289	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,803.00000	1,795	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			296.00000	276	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,694.00000	1,685	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			337.00000	316	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,150.00000	2,146	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			193.00000	177	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,840.00000	1,832	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			283.00000	263	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,031.00000	2,026	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			224.00000	207	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,110.00000	2,106	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			203.00000	187	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,070.00000	2,065	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			213.00000	197	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,440.00000	2,440	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			133.00000	121	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,356.00000	2,354	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			149.00000	135	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,272.00000	2,270	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			165.00000	151	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,190.00000	2,187	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			183.00000	168	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,877.00000	1,870	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			270.00000	251	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,398.00000	2,397	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			141.00000	128	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,314.00000	2,312	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			157.00000	143	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,231.00000	2,228	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			174.00000	159	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,766.00000	1,758	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			309.00000	289	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,110.00000	2,106	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			203.00000	187	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,730.00000	1,721	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			323.00000	302	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,659.00000	1,649	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			352.00000	330	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,150.00000	2,146	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			193.00000	177	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,070.00000	2,065	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			213.00000	197	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,555.00000	1,545	22.81	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	12.85	Put			398.00000	376	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,483.00000	2,483	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			126.00000	114	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,314.00000	2,312	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			157.00000	143	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,694.00000	1,685	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			337.00000	316	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,488.00000	1,477	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			432.00000	408	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,423.00000	1,411	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			466.00000	442	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,555.00000	1,545	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			398.00000	376	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,730.00000	1,721	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			323.00000	302	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,589.00000	1,579	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			382.00000	360	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,953.00000	1,947	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			246.00000	228	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,877.00000	1,870	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			270.00000	251	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,589.00000	1,579	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			382.00000	360	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,522.00000	1,511	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			415.00000	392	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,456.00000	1,444	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			449.00000	425	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,423.00000	1,411	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			466.00000	442	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,036.00000	1,021	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			779.00000	752	23.30	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,329.00000	1,316	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			522.00000	497	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			980.00000	965	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			873.00000	846	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			852.00000	839	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,096.00000	1,070	24.73	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			785.00000	772	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,228.00000	1,203	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			746.00000	733	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,289.00000	1,265	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			673.00000	660	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,416.00000	1,391	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			639.00000	626	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,482.00000	1,457	25.13	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.95	Call			606.00000	593	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,549.00000	1,524	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			574.00000	561	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,617.00000	1,592	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			805.00000	792	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,198.00000	1,173	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			727.00000	715	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,320.00000	1,296	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			836.00000	823	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,129.00000	1,104	24.86	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			805.00000	792	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,198.00000	1,173	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			727.00000	715	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,320.00000	1,296	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			656.00000	643	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,449.00000	1,424	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			590.00000	577	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,583.00000	1,558	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			559.00000	546	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,652.00000	1,627	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			501.00000	488	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,794.00000	1,769	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			474.00000	461	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,867.00000	1,843	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			448.00000	436	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,941.00000	1,917	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			423.00000	411	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			2,016.00000	1,992	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			656.00000	643	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,449.00000	1,424	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			622.00000	609	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,515.00000	1,490	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			501.00000	488	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,794.00000	1,769	25.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,017.00000	1,002	23.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			810.00000	783	23.48	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			922.00000	908	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			965.00000	939	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,392.00000	1,379	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			485.00000	460	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			980.00000	965	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			873.00000	846	23.82	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			922.00000	908	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			965.00000	939	24.20	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			886.00000	873	24.46	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.15	Put			1,030.00000	1,004	24.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			1,077.00000	1,061	22.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			720.00000	692	22.97	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,360.00000	1,347	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			503.00000	478	22.81	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			1,056.00000	1,041	23.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			749.00000	722	23.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			869.00000	856	24.59	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,062.00000	1,037	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.22770		14.21700		24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			1,178.00000	1,179	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,161.00000	1,151	24.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			943.00000	946	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,576.00000	1,568	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			1,329.00000	1,328	23.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			912.00000	900	23.20	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			1,291.00000	1,291	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			974.00000	963	23.51	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			1,256.00000	1,256	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,039.00000	1,028	23.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			1,216.00000	1,217	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,099.00000	1,089	24.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			1,142.00000	1,143	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,225.00000	1,215	24.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			1,107.00000	1,109	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,290.00000	1,281	24.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			1,074.00000	1,076	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,357.00000	1,348	24.81	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			1,042.00000	1,044	25.02	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,425.00000	1,416	25.02	0.00	0	0.00
ALBI On 05/02/2009 Index Future			305.13600		304.80500		0.00	0.00	0	607.00
ALBI On 07/05/2009 Index Future			313.41600		313.07000		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			319.44500		319.46500		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.50700		125.46000		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.91300		128.86100		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			132.00600		131.94600		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			306.20200		305.89700		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			314.51050		314.19100		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			322.05550		321.71200		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			338.52000		338.52000		0.00	0.00	0	2.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ILBI On 07/05/2009 Index Future			348.42300		348.42300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.12300		9.11600		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.14700		8.15600		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.17500		7.13200		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			7.96400		7.97100		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.05600		8.04100		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.82200		7.82600		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.02700		8.03800		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			10.72200		10.70600		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.80100		8.79500		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.37200		7.37000		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.08400		7.00000		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			7.96700		7.96200		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.55500		7.56500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.40300		7.42400		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.81200		7.82300		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.63100		7.64100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.56200		7.57100		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.67300		7.67800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.54700		7.55600		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.48500		7.49700		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.68500		11.68600		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.57800		11.58100		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.49800		11.50000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.54600		11.54400		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.33700		11.33100		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.03800		11.02900		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
JROD On 30/06/2009 jRod				11.02000	11.01300		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future				298.24600	297.81100		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				306.33900	305.88600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				313.68800	313.20800		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future				7.04700	7.05900		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,373.00000	4,391	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				6.38900	6.40700		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,849.00000	3,867	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			230.00000	224	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.69200	5.72100		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,776.00000	4,799	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			618.00000	609	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,974.00000	4,996	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			565.00000	557	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				7.15600	7.18000		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			6,800.00000	6,919	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			354.00000	324	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			9,435.00000	9,572	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			117.00000	104	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			16,137.00000	16,286	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			4.00000	3	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			12,139.00000	12,284	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			34.00000	29	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			13,485.00000	13,632	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			17.00000	15	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future				6.98700	7.01400		11.95	13,906,873.57	103	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			4,592.00000	4,672	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,171.00000	3,087	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			2,478.00000	2,528	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,642.00000	5,529	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			11,934.00000	12,072	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			567.00000	542	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future				6.86700	6.89700		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			12,953.00000	13,128	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			10.00000	9	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				7.12400	7.15100		24.97	3,111,148.36	23	5,339.00
R186 On 05/02/2009 Bond Future	9.25	Call			22,744.00000	23,067	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			85.00000	73	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future				7.01800	7.04600		24.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 07/05/2009 Bond Future	6.50	Call			5,249.00000	5,359	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			12,299.00000	12,060	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			14,743.00000	14,976	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,599.00000	3,483	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			22,815.00000	23,106	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,401.00000	1,343	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.95300		6.98200		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			25,202.00000	25,482	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,170.00000	3,089	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.33900		11.32400		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			709.00000	700	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			738.00000	730	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.30700		11.32800		0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			77.00000	77	0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			175.00000	168	0.48	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.19000		7.21300		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			9,469.00000	9,582	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			6.97300		6.99800		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			10,170.00000	10,290	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			1.00000	1	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future			6.83000		6.85800		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			10,453.00000	10,583	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			7.00000	6	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.22800		7.25300		0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future	9.25	Call			12,135.00000	12,299	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			7.07000		7.09600		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			11,512.00000	11,681	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			6.96800		6.99700		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			13,257.00000	13,443	0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put			1.00000	1	0.00	0.00	0	0.00
R204 On 05/02/2009 Bond Future			7.23600		7.26200		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			13,109.00000	13,296	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			7.09500		7.12200		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			12,382.00000	12,575	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			7.00700		7.03600		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R204 On 06/08/2009 Bond Future	9.25	Call		14,248.00000	14,452	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			7.20600	7.22800		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		7,916.00000	8,007	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			6.96400	6.98800		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,648.00000	7,743	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		6.00000	5	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.80000	6.82800		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,785.00000	8,891	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		16.00000	15	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.25200	7.27800		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		13,366.00000	13,560	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			7.12500	7.15300		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		12,568.00000	12,776	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			7.04700	7.07600		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		14,468.00000	14,681	0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put		0.00000	0	0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future			7.26800	7.29700		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		10,419.00000	10,644	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			7.15200	7.18200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		11,185.00000	11,417	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			7.09100	7.12100		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		14,690.00000	14,920	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			6.75500	6.78200		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		21,195.00000	21,512	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			6.66900	6.69700		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		22,154.00000	22,487	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			6.61400	6.64300		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		20,777.00000	21,124	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

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
TRT1 On 05/02/2009 Index Future			302.34900		302.04600		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			310.55300		310.23500		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			318.00300		317.66100		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.68050		6.70470		24.70	0.00	0	4,850.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			316.00000	303	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			311.00000	322	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			280.00000	268	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			375.00000	388	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			223.00000	213	27.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			518.00000	533	27.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			211.00000	202	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			556.00000	571	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			235.00000	225	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			481.00000	495	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			264.00000	253	25.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			409.00000	422	25.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			280.00000	268	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			375.00000	388	25.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			297.00000	285	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			342.00000	354	25.08	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			316.00000	303	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			311.00000	322	24.70	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			335.00000	321	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			280.00000	291	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			355.00000	341	23.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			251.00000	261	23.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			403.00000	387	23.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			198.00000	207	23.12	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			249.00000	238	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			444.00000	458	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			235.00000	225	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			481.00000	495	26.67	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			249.00000	238	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			444.00000	458	26.26	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			79.00000	75	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,025.00000	1,045	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			60.00000	57	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,155.00000	1,176	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			104.00000	98	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			899.00000	918	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			145.00000	138	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			741.00000	758	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			185.00000	177	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			630.00000	646	27.90	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 16/03/2009 Currency Future	7.10	Call			200.00000	191	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			595.00000	611	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			430.00000	414	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			176.00000	183	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call			491.00000	473	22.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put			136.00000	142	22.47	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call			560.00000	540	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put			105.00000	110	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			378.00000	364	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			224.00000	233	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call			524.00000	505	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put			119.00000	125	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call			378.00000	364	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put			224.00000	233	23.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			459.00000	442	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			155.00000	161	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call			430.00000	414	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put			176.00000	183	22.87	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			211.00000	202	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			556.00000	571	27.49	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			597.00000	577	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			92.00000	96	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call			459.00000	442	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put			155.00000	161	22.61	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			185.00000	177	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			630.00000	646	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			171.00000	163	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			666.00000	683	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			145.00000	138	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			741.00000	758	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			123.00000	117	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			818.00000	836	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call			158.00000	150	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put			703.00000	720	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call			134.00000	127	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put			779.00000	797	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			335.00000	321	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			280.00000	291	24.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call			674.00000	654	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put			70.00000	73	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call			597.00000	577	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put			92.00000	96	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call			842.00000	820	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put			37.00000	39	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call			756.00000	735	22.33	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	6.00	Put			52.00000	54	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			799.00000	777	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			44.00000	46	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			715.00000	694	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			60.00000	63	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			635.00000	615	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			80.00000	84	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			635.00000	615	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			80.00000	84	22.33	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			171.00000	163	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			666.00000	683	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			123.00000	117	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			818.00000	836	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			113.00000	107	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			858.00000	877	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			95.00000	90	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			940.00000	959	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			87.00000	82	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			982.00000	1,002	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			72.00000	68	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,068.00000	1,088	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			50.00000	47	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,245.00000	1,266	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			50.00000	47	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,245.00000	1,266	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			41.00000	38	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,336.00000	1,358	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			33.00000	31	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,429.00000	1,451	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			27.00000	26	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,523.00000	1,545	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			66.00000	62	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,111.00000	1,132	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			55.00000	51	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,200.00000	1,221	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			45.00000	42	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,290.00000	1,312	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			37.00000	35	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,382.00000	1,404	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			355.00000	341	23.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			251.00000	261	23.86	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			200.00000	191	27.90	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			595.00000	611	27.90	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.77600		6.80010		23.82	0.00	0	600.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			440.00000	428	23.82	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	6.80	Put			440.00000	452	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			440.00000	428	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			440.00000	452	23.82	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			405.00000	393	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	517	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			345.00000	335	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			645.00000	659	25.45	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			332.00000	323	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			682.00000	697	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			359.00000	349	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			609.00000	623	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			389.00000	378	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			539.00000	552	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			405.00000	393	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			505.00000	517	24.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			422.00000	410	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			472.00000	484	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			422.00000	410	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			472.00000	484	24.09	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			389.00000	378	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			539.00000	552	24.62	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			459.00000	446	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			409.00000	420	23.55	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			478.00000	466	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			378.00000	390	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			519.00000	505	22.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			319.00000	329	22.60	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			359.00000	349	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			609.00000	623	25.17	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			373.00000	363	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			573.00000	587	24.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			332.00000	323	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			682.00000	697	25.73	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			162.00000	157	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,162.00000	1,181	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			144.00000	139	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,243.00000	1,263	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			205.00000	199	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,005.00000	1,023	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			257.00000	249	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			857.00000	873	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			303.00000	294	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			753.00000	768	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			320.00000	311	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			720.00000	735	26.00	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	6.55	Call			542.00000	528	22.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			292.00000	302	22.33	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			593.00000	577	21.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			243.00000	251	21.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			621.00000	605	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			221.00000	229	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			498.00000	485	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			348.00000	359	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			621.00000	605	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			221.00000	229	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			498.00000	485	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			348.00000	359	22.94	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			567.00000	551	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			267.00000	275	22.06	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			686.00000	669	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			186.00000	193	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			478.00000	466	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			378.00000	390	23.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			320.00000	311	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			720.00000	735	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			287.00000	279	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			787.00000	803	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			257.00000	249	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			857.00000	873	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			230.00000	223	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			930.00000	947	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			272.00000	264	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			822.00000	838	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			243.00000	236	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			893.00000	910	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			755.00000	737	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			155.00000	161	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			904.00000	885	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			104.00000	109	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			828.00000	809	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			128.00000	133	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			755.00000	737	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			155.00000	161	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			686.00000	669	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			186.00000	193	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			866.00000	846	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			116.00000	120	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			791.00000	773	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			141.00000	147	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			720.00000	702	21.65	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	6.25	Put		170.00000	176	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		653.00000	636	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		203.00000	210	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		791.00000	773	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		141.00000	147	21.65	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		217.00000	210	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		967.00000	984	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		193.00000	187	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,043.00000	1,061	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		287.00000	279	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		787.00000	803	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		182.00000	177	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,082.00000	1,101	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		182.00000	177	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,082.00000	1,101	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		162.00000	157	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,162.00000	1,181	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		144.00000	139	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,243.00000	1,263	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		127.00000	123	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,327.00000	1,347	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		112.00000	108	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,412.00000	1,432	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		99.00000	95	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,499.00000	1,519	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		87.00000	84	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,587.00000	1,608	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		99.00000	95	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,499.00000	1,519	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		217.00000	210	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		967.00000	984	26.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		593.00000	577	21.86	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		243.00000	251	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.85230	6.87770		23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		541.00000	529	23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		564.00000	577	23.74	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		476.00000	465	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		698.00000	713	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		704.00000	689	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		326.00000	337	21.79	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		657.00000	643	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		379.00000	391	22.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		616.00000	604	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		438.00000	451	22.82	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		579.00000	566	23.35	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 14/09/2009 Currency Future	6.80	Put		502.00000	514	23.35	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call		507.00000	496	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put		629.00000	643	24.15	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		476.00000	465	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		698.00000	713	24.58	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		447.00000	437	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		769.00000	785	25.01	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		421.00000	411	25.44	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		843.00000	859	25.44	0.00	0	0.00

Total for Derivatives:							43,636,378.23	2,763	339,113.00
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Grand Total:							43,636,378.23	2,763	339,113.00
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