

# Daily MTM Report

Daily summary for 29/12/2008

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
<b><u>i-Bonds</u></b>										
CGR2 On 19/01/2009 Bond			18.42500		18.42500			0.00	0	0.00
R153 On 31/08/2010 Bond			7.37500		7.36000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.28000		7.25000			0.00	0	0.00
R186 On 21/12/2026 Bond			7.21500		7.18000			0.00	0	0.00
R196 On 28/02/2009 Bond			11.44600		11.45000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.32500		7.30000			0.00	0	0.00
R203 On 15/09/2017 Bond			7.36500		7.31000			0.00	0	0.00
R204 On 21/12/2018 Bond			7.36500		7.31000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.35000		7.32500			0.00	0	0.00
R207 On 15/01/2020 Bond			7.38500		7.32000			0.00	0	0.00
R208 On 31/03/2021 Bond			7.39600		7.32700			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Bond				6.83000	6.80000			0.00	0	0.00
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 16/03/2009 Currency Future			9.64640		9.87240		26.56	8,546,710.40	886	157,057.00
\$ / R On 16/03/2009 Currency Future	9.85	Call			516.00000	398	27.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.85	Put			494.00000	602	27.63	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Call			461.00000	355	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.00	Put			589.00000	708	28.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			444.00000	341	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			622.00000	745	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			413.00000	317	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			691.00000	821	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			342.00000	243	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			870.00000	997	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			372.00000	271	29.32	0.00	0	2,500.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			799.00000	924	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			359.00000	257	29.32	0.00	0	5,000.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			837.00000	960	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Call			326.00000	230	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.45	Put			904.00000	1,034	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Call			342.00000	243	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.40	Put			870.00000	997	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			281.00000	194	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,009.00000	1,148	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			296.00000	206	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			973.00000	1,109	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Call			254.00000	173	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.70	Put			1,082.00000	1,227	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Call			311.00000	218	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.50	Put			938.00000	1,071	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Call			385.00000	286	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.25	Put			763.00000	889	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Call			444.00000	341	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.05	Put			622.00000	745	28.76	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			218.00000	145	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,195.00000	1,349	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Call			196.00000	129	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.95	Put			1,273.00000	1,432	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	10.65	Call			267.00000	184	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,045.00000	1,187	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Call			241.00000	163	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.75	Put			1,119.00000	1,267	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Call			281.00000	194	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.60	Put			1,009.00000	1,148	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			399.00000	301	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			726.00000	855	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Call			399.00000	301	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.20	Put			726.00000	855	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Call			372.00000	271	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.30	Put			799.00000	924	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			166.00000	107	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,394.00000	1,561	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Call			118.00000	73	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.40	Put			1,646.00000	1,826	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Call			112.00000	68	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.45	Put			1,689.00000	1,872	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Call			94.00000	56	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.60	Put			1,821.00000	2,009	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Call			185.00000	121	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.00	Put			1,313.00000	1,475	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Call			1,985.00000	1,761	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	7.90	Put			12.00000	15	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Call			555.00000	431	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.75	Put			433.00000	535	27.08	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			797.00000	623	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			224.00000	277	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Call			673.00000	527	25.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.50	Put			300.00000	381	25.69	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			576.00000	449	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			404.00000	502	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			731.00000	572	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			259.00000	326	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			622.00000	487	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			349.00000	440	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			865.00000	682	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			193.00000	236	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Call			1,212.00000	1,006	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.75	Put			89.00000	110	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,171.00000	967	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			98.00000	121	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,339.00000	1,128	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Put			67.00000	82	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.60	Call			1,339.00000	1,128	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.60	Put			67.00000	82	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,382.00000	1,170	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			60.00000	74	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Call			1,516.00000	1,300	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.40	Put			43.00000	53	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,471.00000	1,256	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			48.00000	59	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Call			1,426.00000	1,213	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.50	Put			54.00000	66	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,607.00000	1,389	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			35.00000	42	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Call			1,382.00000	1,170	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.55	Put			60.00000	74	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,841.00000	1,619	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			19.00000	22	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,746.00000	1,526	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			24.00000	29	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Call			1,653.00000	1,434	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.25	Put			31.00000	37	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,561.00000	1,344	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			39.00000	47	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,296.00000	1,087	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			74.00000	90	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,130.00000	929	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			108.00000	132	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Call			1,561.00000	1,344	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.35	Put			39.00000	47	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Call			1,471.00000	1,256	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.45	Put			48.00000	59	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Call			1,130.00000	929	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.85	Put			108.00000	132	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Call			1,051.00000	854	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.95	Put			128.00000	158	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Call			1,889.00000	1,666	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.00	Put			16.00000	20	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,794.00000	1,572	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			21.00000	26	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,700.00000	1,480	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			27.00000	33	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,254.00000	1,046	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			81.00000	100	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Call			1,794.00000	1,572	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.10	Put			21.00000	26	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Call			1,700.00000	1,480	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.20	Put			27.00000	33	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	8.70	Call			1,254.00000	1,046	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.70	Put			81.00000	100	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Call			1,171.00000	967	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.80	Put			98.00000	121	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,090.00000	891	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			118.00000	145	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Call			1,841.00000	1,619	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.05	Put			19.00000	22	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Call			1,746.00000	1,526	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.15	Put			24.00000	29	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Call			1,296.00000	1,087	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.65	Put			74.00000	90	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Call			1,607.00000	1,389	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.30	Put			35.00000	42	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Call			1,012.00000	818	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.00	Put			140.00000	172	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			937.00000	748	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			165.00000	202	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Call			865.00000	682	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.20	Put			193.00000	236	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Call			937.00000	748	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.10	Put			165.00000	202	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Call			731.00000	572	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.40	Put			259.00000	326	25.13	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Call			622.00000	487	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.60	Put			349.00000	440	26.28	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Call			576.00000	449	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.70	Put			404.00000	502	26.82	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Call			1,090.00000	891	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	8.90	Put			118.00000	145	24.47	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Call			797.00000	623	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.30	Put			224.00000	277	24.68	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			535.00000	414	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			463.00000	568	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			497.00000	383	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			525.00000	636	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Call			535.00000	414	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.80	Put			463.00000	568	27.36	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Call			497.00000	383	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.90	Put			525.00000	636	27.91	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			428.00000	329	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			656.00000	783	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Call			764.00000	597	24.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.35	Put			241.00000	301	24.88	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.45	Call			700.00000	549	25.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	9.45	Put			277.00000	353	25.39	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			646.00000	507	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			324.00000	410	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Call			598.00000	467	26.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.65	Put			376.00000	471	26.56	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			478.00000	368	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			556.00000	672	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Call			413.00000	317	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.15	Put			691.00000	821	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Call			296.00000	206	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.55	Put			973.00000	1,109	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Call			267.00000	184	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.65	Put			1,045.00000	1,187	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			176.00000	114	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,353.00000	1,517	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			157.00000	100	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,435.00000	1,604	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			229.00000	154	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,157.00000	1,308	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			206.00000	137	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,234.00000	1,390	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Call			229.00000	154	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.80	Put			1,157.00000	1,308	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Call			149.00000	94	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.20	Put			1,476.00000	1,648	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			133.00000	83	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,560.00000	1,737	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Call			133.00000	83	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.30	Put			1,560.00000	1,737	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Call			105.00000	64	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.50	Put			1,733.00000	1,917	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Call			83.00000	49	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.70	Put			1,911.00000	2,102	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			74.00000	42	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,001.00000	2,196	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Call			65.00000	37	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.90	Put			2,093.00000	2,290	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Call			57.00000	32	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	12.00	Put			2,185.00000	2,386	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Call			176.00000	114	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.05	Put			1,353.00000	1,517	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Call			157.00000	100	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.15	Put			1,435.00000	1,604	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Call			141.00000	88	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.25	Put			1,518.00000	1,692	29.32	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 16/03/2009 Currency Future	11.35	Call			126.00000	78	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.35	Put			1,603.00000	1,781	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Call			99.00000	60	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.55	Put			1,777.00000	1,963	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Call			88.00000	52	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.65	Put			1,866.00000	2,056	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Call			78.00000	45	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.75	Put			1,956.00000	2,149	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Call			69.00000	40	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.85	Put			2,047.00000	2,243	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Call			74.00000	42	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.80	Put			2,001.00000	2,196	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Call			428.00000	329	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.10	Put			656.00000	783	29.04	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Call			206.00000	137	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.90	Put			1,234.00000	1,390	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Call			166.00000	107	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	11.10	Put			1,394.00000	1,561	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Call			359.00000	257	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.35	Put			837.00000	960	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Call			218.00000	145	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	10.85	Put			1,195.00000	1,349	29.32	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Call			478.00000	368	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.95	Put			556.00000	672	28.19	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Call			646.00000	507	26.00	0.00	0	0.00
\$ / R On 16/03/2009 Currency Future	9.55	Put			324.00000	410	26.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future			9.82790		10.05620		26.23	0.00	0	4,558.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			749.00000	616	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			743.00000	838	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			749.00000	616	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			743.00000	838	27.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			713.00000	585	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			807.00000	907	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			695.00000	570	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			839.00000	942	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			647.00000	515	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			940.00000	1,037	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			561.00000	432	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,105.00000	1,204	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			561.00000	432	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,105.00000	1,204	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			598.00000	463	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,041.00000	1,135	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			543.00000	416	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,137.00000	1,239	27.64	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			579.00000	447	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,073.00000	1,169	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			493.00000	373	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,237.00000	1,346	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			526.00000	402	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,170.00000	1,274	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			462.00000	347	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,306.00000	1,419	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			617.00000	480	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			1,010.00000	1,102	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			662.00000	533	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			906.00000	1,005	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			679.00000	551	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			872.00000	973	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			418.00000	310	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,412.00000	1,532	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			391.00000	287	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,484.00000	1,609	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			477.00000	360	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,271.00000	1,382	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			493.00000	373	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,237.00000	1,346	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			579.00000	447	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,073.00000	1,169	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			447.00000	334	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,341.00000	1,456	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			631.00000	497	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			975.00000	1,069	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			631.00000	497	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			975.00000	1,069	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			340.00000	246	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,634.00000	1,768	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			275.00000	194	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,869.00000	2,016	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			266.00000	186	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Put			1,909.00000	2,058	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call			238.00000	164	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put			2,032.00000	2,187	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call			377.00000	276	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put			1,521.00000	1,648	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			477.00000	360	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,271.00000	1,382	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			788.00000	649	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			682.00000	771	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call			997.00000	823	24.96	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			441.00000	495	24.96	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			888.00000	743	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			532.00000	615	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			807.00000	667	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			651.00000	739	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			939.00000	781	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			482.00000	553	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			846.00000	704	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			590.00000	676	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,057.00000	870	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			401.00000	442	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,358.00000	1,153	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			252.00000	275	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call			1,358.00000	1,153	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put			252.00000	275	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,468.00000	1,259	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			212.00000	231	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call			1,506.00000	1,295	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put			200.00000	217	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,544.00000	1,332	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			188.00000	204	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,622.00000	1,408	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			166.00000	180	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,583.00000	1,370	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			177.00000	192	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,743.00000	1,525	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			136.00000	147	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call			1,583.00000	1,370	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put			177.00000	192	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call			1,431.00000	1,223	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put			225.00000	245	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call			1,909.00000	1,688	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put			103.00000	110	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call			1,825.00000	1,606	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put			119.00000	128	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,662.00000	1,446	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			156.00000	168	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call			1,287.00000	1,086	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put			281.00000	308	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Call			1,219.00000	1,021	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			313.00000	343	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,867.00000	1,647	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			111.00000	119	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,784.00000	1,565	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			127.00000	137	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,702.00000	1,485	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			146.00000	157	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,394.00000	1,188	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			238.00000	260	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			1,322.00000	1,119	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			266.00000	291	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,253.00000	1,053	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			297.00000	325	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			2,083.00000	1,859	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			77.00000	81	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,995.00000	1,773	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			89.00000	95	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,662.00000	1,446	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			156.00000	168	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,743.00000	1,525	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			136.00000	147	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,952.00000	1,730	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			96.00000	102	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,784.00000	1,565	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			127.00000	137	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,394.00000	1,188	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			238.00000	260	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,622.00000	1,408	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			166.00000	180	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,544.00000	1,332	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			188.00000	204	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,468.00000	1,259	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			212.00000	231	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			1,253.00000	1,053	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			297.00000	325	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,185.00000	990	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			329.00000	362	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,120.00000	928	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			364.00000	400	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			1,185.00000	990	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			329.00000	362	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			888.00000	743	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			532.00000	615	25.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			939.00000	781	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put			482.00000	553	25.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			769.00000	632	26.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			712.00000	804	26.92	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			731.00000	600	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			775.00000	872	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			1,120.00000	928	24.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 12/06/2009 Currency Future	9.30	Put			364.00000	400	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			846.00000	704	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			590.00000	676	26.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			731.00000	600	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			775.00000	872	27.28	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call			1,057.00000	870	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put			401.00000	442	24.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call			807.00000	667	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put			651.00000	739	26.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call			967.00000	802	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put			461.00000	524	25.18	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			910.00000	762	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			504.00000	584	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			867.00000	723	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			560.00000	645	26.06	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			826.00000	685	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			620.00000	707	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			713.00000	585	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			807.00000	907	27.46	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call			509.00000	387	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put			1,203.00000	1,309	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			391.00000	287	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,484.00000	1,609	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call			365.00000	266	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put			1,559.00000	1,688	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			662.00000	533	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			906.00000	1,005	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call			432.00000	322	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put			1,376.00000	1,494	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			404.00000	298	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,448.00000	1,570	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			462.00000	347	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,306.00000	1,419	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call			404.00000	298	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put			1,448.00000	1,570	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			352.00000	256	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,596.00000	1,728	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			329.00000	236	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,673.00000	1,809	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call			306.00000	218	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put			1,750.00000	1,891	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call			285.00000	202	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put			1,829.00000	1,974	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call			317.00000	227	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put			1,711.00000	1,849	27.64	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			296.00000	210	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,790.00000	1,932	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call			256.00000	179	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put			1,950.00000	2,101	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call			221.00000	151	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put			2,115.00000	2,273	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			206.00000	139	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,199.00000	2,361	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Call			191.00000	128	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put			2,285.00000	2,450	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call			177.00000	117	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put			2,371.00000	2,540	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call			247.00000	171	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put			1,991.00000	2,143	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call			230.00000	158	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put			2,073.00000	2,230	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			213.00000	145	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,157.00000	2,317	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call			198.00000	133	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put			2,242.00000	2,406	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call			296.00000	210	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put			1,790.00000	1,932	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call			206.00000	139	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put			2,199.00000	2,361	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			647.00000	515	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			940.00000	1,037	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			543.00000	416	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,137.00000	1,239	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			695.00000	570	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			839.00000	942	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call			352.00000	256	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put			1,596.00000	1,728	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call			329.00000	236	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put			1,673.00000	1,809	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			418.00000	310	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,412.00000	1,532	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			340.00000	246	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,634.00000	1,768	27.64	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			788.00000	649	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			682.00000	771	26.75	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call			910.00000	762	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put			504.00000	584	25.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			826.00000	685	26.40	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			620.00000	707	26.40	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.99000		10.21520		26.25	69,930.00	7	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	806	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			898.00000	1,016	26.79	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			543.00000	456	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,628.00000	1,766	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			1,065.00000	953	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			649.00000	763	25.74	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call			1,026.00000	913	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put			710.00000	823	25.99	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			990.00000	875	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			775.00000	885	26.25	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			951.00000	839	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			835.00000	949	26.52	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			877.00000	774	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			962.00000	1,084	27.06	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			843.00000	744	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,028.00000	1,154	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			811.00000	706	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,096.00000	1,216	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			780.00000	670	27.34	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,165.00000	1,280	27.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			10.12090		10.34430		26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call			1,071.00000	955	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put			1,077.00000	1,184	26.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Call			1,088.00000	972	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,044.00000	1,151	26.62	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call			1,037.00000	923	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put			1,142.00000	1,253	26.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call			1,020.00000	908	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put			1,175.00000	1,287	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			1,003.00000	893	27.19	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,209.00000	1,322	27.19	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			605.00000	532	31.06	0.00	0	84.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,560.00000	2,711	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			506.00000	444	32.43	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,162.00000	3,323	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call			1,235.00000	1,111	25.56	0.00	0	10,184.00
\$ / R On 14/12/2009 Currency Future	9.90	Put			791.00000	890	25.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call			987.00000	878	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put			1,243.00000	1,358	27.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call			898.00000	798	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put			1,453.00000	1,577	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			926.00000	823	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,382.00000	1,502	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call			871.00000	773	28.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put			1,526.00000	1,652	28.22	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			832.00000	738	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,638.00000	1,767	28.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			845.00000	750	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,600.00000	1,729	28.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			796.00000	706	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,752.00000	1,885	28.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			820.00000	727	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,675.00000	1,806	28.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			605.00000	532	31.06	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,560.00000	2,711	31.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			731.00000	647	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			1,986.00000	2,126	29.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			751.00000	666	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			1,907.00000	2,045	29.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call			1,196.00000	1,075	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put			851.00000	954	25.86	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			1,054.00000	939	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,110.00000	1,218	26.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			655.00000	578	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,311.00000	2,457	30.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			589.00000	517	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,645.00000	2,797	31.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			532.00000	466	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,987.00000	3,145	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			483.00000	410	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Put			3,339.00000	3,490	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			956.00000	850	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,312.00000	1,429	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			673.00000	595	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,228.00000	2,374	30.28	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call			545.00000	478	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put			2,901.00000	3,057	31.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			494.00000	427	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,250.00000	3,406	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call			2,068.00000	1,881	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put			224.00000	261	22.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,640.00000	1,482	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			395.00000	461	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call			1,321.00000	1,189	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put			676.00000	768	24.97	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			638.00000	562	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,394.00000	2,541	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call			469.00000	395	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put			3,424.00000	3,574	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call			2,148.00000	1,957	22.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	8.40	Put			203.00000	236	22.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call			1,706.00000	1,539	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put			362.00000	418	23.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call			1,368.00000	1,231	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put			624.00000	710	24.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			1,122.00000	1,005	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			978.00000	1,085	26.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			926.00000	823	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,382.00000	1,502	27.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call			773.00000	685	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put			1,829.00000	1,964	29.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call			559.00000	491	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put			2,815.00000	2,970	31.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,845.00000	1,667	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			301.00000	346	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call			1,469.00000	1,323	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put			525.00000	602	24.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			691.00000	612	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,147.00000	2,291	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call			419.00000	351	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put			3,675.00000	3,830	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,775.00000	1,599	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			330.00000	378	23.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call			1,417.00000	1,275	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put			573.00000	654	24.37	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			1,158.00000	1,041	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			914.00000	1,020	26.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call			574.00000	504	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put			2,729.00000	2,883	31.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call			494.00000	427	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put			3,250.00000	3,406	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Call			404.00000	337	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,759.00000	3,916	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,917.00000	1,737	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			273.00000	316	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,522.00000	1,374	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			478.00000	553	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			710.00000	629	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,066.00000	2,208	29.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			519.00000	455	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,074.00000	3,234	32.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			435.00000	365	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,591.00000	3,744	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,991.00000	1,808	22.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			247.00000	287	22.99	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 14/12/2009 Currency Future	9.20	Call			1,578.00000	1,427	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			434.00000	506	23.70	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,276.00000	1,149	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			732.00000	828	25.26	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			621.00000	547	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,477.00000	2,626	30.87	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			532.00000	466	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			2,987.00000	3,145	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			451.00000	380	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,507.00000	3,659	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,881.00000	1,702	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			287.00000	331	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,495.00000	1,348	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			501.00000	577	24.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,215.00000	1,093	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			821.00000	922	25.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			701.00000	620	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,106.00000	2,249	29.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			597.00000	525	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,602.00000	2,754	31.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			512.00000	449	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,118.00000	3,278	32.33	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			427.00000	358	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,633.00000	3,787	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,311.00000	2,114	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			167.00000	193	23.01	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,845.00000	1,667	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			301.00000	346	23.02	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			691.00000	612	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,147.00000	2,291	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,395.00000	2,196	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			151.00000	175	23.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,522.00000	1,374	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			478.00000	553	23.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,437.00000	2,237	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			143.00000	166	23.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,954.00000	1,772	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			259.00000	301	23.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,550.00000	1,400	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			456.00000	529	23.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,256.00000	1,130	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			761.00000	859	25.41	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			857.00000	761	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,563.00000	1,690	28.34	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			720.00000	638	29.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,026.00000	2,167	29.71	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call		613.00000	539	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put		2,519.00000	2,668	30.96	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		525.00000	460	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,031.00000	3,189	32.13	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call		2,565.00000	2,363	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put		121.00000	142	23.24	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,640.00000	1,482	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		395.00000	461	23.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		638.00000	562	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,394.00000	2,541	30.67	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call		2,523.00000	2,321	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put		128.00000	150	23.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call		2,029.00000	1,845	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put		234.00000	274	22.98	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call		1,607.00000	1,454	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put		413.00000	483	23.59	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call		1,298.00000	1,169	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put		704.00000	798	25.12	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call		884.00000	785	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put		1,490.00000	1,614	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call		741.00000	656	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put		1,947.00000	2,085	29.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call		630.00000	554	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put		2,435.00000	2,583	30.77	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call		477.00000	402	32.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put		3,383.00000	3,532	32.43	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			11.15650	11.35520		28.31	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call		1,385.00000	1,300	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		1,430.00000	1,543	28.80	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		1,419.00000	1,332	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,364.00000	1,475	28.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,750.00000	1,647	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		845.00000	941	26.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		1,529.00000	1,435	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,174.00000	1,278	28.01	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		1,121.00000	1,049	30.39	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,066.00000	2,193	30.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		2,048.00000	1,930	25.34	0.00	0	27,500.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		543.00000	624	25.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		1,372.00000	1,287	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		1,457.00000	1,571	28.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		2,104.00000	1,983	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		499.00000	577	25.10	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,994.00000	1,879	25.58	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	9.95	Put		589.00000	672	25.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,942.00000	1,829	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		636.00000	723	25.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,891.00000	1,781	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		686.00000	775	26.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,842.00000	1,735	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		737.00000	828	26.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,795.00000	1,690	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		790.00000	884	26.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		1,061.00000	992	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		2,256.00000	2,386	30.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		2,253.00000	2,125	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		398.00000	468	24.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		1,491.00000	1,399	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,236.00000	1,343	28.21	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		1,454.00000	1,365	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,299.00000	1,408	28.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		1,352.00000	1,268	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		1,497.00000	1,612	28.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		1,321.00000	1,238	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		1,565.00000	1,681	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		842.00000	774	32.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,187.00000	3,317	32.60	0.00	0	0.00
£ / R On 16/03/2009 Currency Future			14.08640	14.55110		24.41	14,015,968.00	995	13,053.00
£ / R On 16/03/2009 Currency Future	14.55	Call		728.00000	473	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put		727.00000	937	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Call		709.00000	455	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.60	Put		758.00000	968	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Call		590.00000	342	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.95	Put		989.00000	1,205	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call		469.00000	252	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put		1,218.00000	1,466	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call		365.00000	183	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put		1,464.00000	1,746	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call		314.00000	151	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put		1,613.00000	1,914	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call		378.00000	191	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put		1,427.00000	1,705	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		453.00000	241	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		1,252.00000	1,505	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call		437.00000	230	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put		1,286.00000	1,544	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Call		453.00000	241	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.35	Put		1,252.00000	1,505	25.93	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			407.00000	210	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.50	Put			1,356.00000	1,624	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Call			469.00000	252	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.30	Put			1,218.00000	1,466	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			392.00000	201	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,391.00000	1,664	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			269.00000	124	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,768.00000	2,087	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Call			351.00000	174	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.70	Put			1,500.00000	1,788	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Call			378.00000	191	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.60	Put			1,427.00000	1,705	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			326.00000	158	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,575.00000	1,872	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			239.00000	106	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,888.00000	2,220	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			249.00000	112	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,848.00000	2,175	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			302.00000	144	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,651.00000	1,957	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Call			269.00000	124	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.05	Put			1,768.00000	2,087	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			221.00000	96	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,970.00000	2,310	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			204.00000	86	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,053.00000	2,400	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Call			204.00000	86	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.40	Put			2,053.00000	2,400	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Call			291.00000	137	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.95	Put			1,690.00000	2,000	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Call			188.00000	78	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.50	Put			2,137.00000	2,491	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			140.00000	53	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,439.00000	2,817	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Call			152.00000	59	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.75	Put			2,351.00000	2,723	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Call			103.00000	36	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.20	Put			2,752.00000	3,149	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Call			78.00000	25	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.50	Put			3,027.00000	3,439	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Call			47.00000	13	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.05	Put			3,545.00000	3,976	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			26.00000	6	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,125.00000	4,570	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.80	Call			22.00000	5	25.93	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			4,271.00000	4,718	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Call			30.00000	7	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.50	Put			3,979.00000	4,421	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Call			51.00000	15	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.95	Put			3,450.00000	3,878	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			31.00000	8	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,930.00000	4,371	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Call			128.00000	48	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.95	Put			2,527.00000	2,911	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			259.00000	118	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,808.00000	2,131	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			173.00000	70	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,222.00000	2,583	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			280.00000	130	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,729.00000	2,044	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Call			437.00000	230	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.40	Put			1,286.00000	1,544	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Call			503.00000	276	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.20	Put			1,152.00000	1,389	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Call			422.00000	220	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.45	Put			1,321.00000	1,584	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			520.00000	288	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,119.00000	1,351	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			557.00000	314	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,056.00000	1,277	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Call			576.00000	328	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.00	Put			1,025.00000	1,241	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Call			672.00000	420	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.70	Put			821.00000	1,033	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			638.00000	387	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			887.00000	1,101	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			606.00000	356	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			955.00000	1,170	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			538.00000	301	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,087.00000	1,314	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Call			638.00000	387	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.80	Put			887.00000	1,101	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Call			606.00000	356	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.90	Put			955.00000	1,170	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			690.00000	437	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			789.00000	1,001	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Call			655.00000	403	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.75	Put			854.00000	1,067	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			622.00000	371	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			920.00000	1,135	25.93	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	15.25	Call			486.00000	264	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.25	Put			1,184.00000	1,427	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Call			326.00000	158	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.80	Put			1,575.00000	1,872	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			302.00000	144	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,651.00000	1,957	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Call			557.00000	314	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.05	Put			1,056.00000	1,277	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Call			520.00000	288	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.15	Put			1,119.00000	1,351	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Call			392.00000	201	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.55	Put			1,391.00000	1,664	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			339.00000	166	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,538.00000	1,830	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			314.00000	151	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,613.00000	1,914	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Call			365.00000	183	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.65	Put			1,464.00000	1,746	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Call			239.00000	106	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.20	Put			1,888.00000	2,220	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Call			221.00000	96	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.30	Put			1,970.00000	2,310	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Call			159.00000	63	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.70	Put			2,308.00000	2,676	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Call			280.00000	130	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.00	Put			1,729.00000	2,044	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Call			259.00000	118	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.10	Put			1,808.00000	2,131	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Call			173.00000	70	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.60	Put			2,222.00000	2,583	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			146.00000	56	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,395.00000	2,770	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Call			230.00000	101	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.25	Put			1,929.00000	2,265	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			212.00000	91	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,011.00000	2,355	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Call			196.00000	82	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.45	Put			2,094.00000	2,446	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			180.00000	74	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,179.00000	2,537	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Call			166.00000	66	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.65	Put			2,265.00000	2,630	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Call			302.00000	144	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.90	Put			1,651.00000	1,957	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.05	Call			117.00000	43	25.93	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			2,616.00000	3,006	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Call			108.00000	38	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.15	Put			2,706.00000	3,102	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Call			98.00000	34	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.25	Put			2,797.00000	3,197	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Call			90.00000	30	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.35	Put			2,889.00000	3,294	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			42.00000	11	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,641.00000	4,075	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Call			38.00000	10	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.25	Put			3,737.00000	4,174	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			35.00000	9	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,834.00000	4,272	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			28.00000	7	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,027.00000	4,470	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Call			26.00000	6	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.65	Put			4,125.00000	4,570	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Call			23.00000	5	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.75	Put			4,222.00000	4,669	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			21.00000	5	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,320.00000	4,768	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Call			75.00000	24	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.55	Put			3,074.00000	3,487	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			68.00000	21	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,167.00000	3,585	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Call			62.00000	19	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.75	Put			3,261.00000	3,682	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			56.00000	17	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,355.00000	3,780	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Call			68.00000	21	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.65	Put			3,167.00000	3,585	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Call			56.00000	17	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.85	Put			3,355.00000	3,780	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Call			42.00000	11	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.15	Put			3,641.00000	4,075	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Call			35.00000	9	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.35	Put			3,834.00000	4,272	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Call			44.00000	12	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.10	Put			3,593.00000	4,026	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Call			40.00000	11	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.20	Put			3,689.00000	4,124	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Call			36.00000	9	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.30	Put			3,785.00000	4,223	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Call			33.00000	8	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.40	Put			3,882.00000	4,322	25.93	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			27.00000	6	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.60	Put			4,076.00000	4,520	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Call			24.00000	6	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.70	Put			4,173.00000	4,619	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Call			20.00000	4	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.90	Put			4,369.00000	4,818	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Call			31.00000	8	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.45	Put			3,930.00000	4,371	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Call			21.00000	5	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.85	Put			4,320.00000	4,768	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			19.00000	4	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,418.00000	4,868	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			17.00000	4	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,516.00000	4,967	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Call			15.00000	3	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.15	Put			4,614.00000	5,067	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Call			14.00000	3	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.25	Put			4,713.00000	5,166	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Call			28.00000	7	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.55	Put			4,027.00000	4,470	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Call			19.00000	4	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.95	Put			4,418.00000	4,868	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Call			17.00000	4	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	19.05	Put			4,516.00000	4,967	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			71.00000	22	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,120.00000	3,536	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Call			65.00000	20	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.70	Put			3,214.00000	3,633	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Call			59.00000	18	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.80	Put			3,308.00000	3,731	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Call			54.00000	16	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.90	Put			3,403.00000	3,829	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Call			49.00000	14	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	18.00	Put			3,498.00000	3,927	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			112.00000	40	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,661.00000	3,054	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Call			94.00000	32	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.30	Put			2,843.00000	3,245	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Call			86.00000	28	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.40	Put			2,935.00000	3,342	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Call			146.00000	56	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.80	Put			2,395.00000	2,770	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			134.00000	50	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,483.00000	2,864	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.00	Call			123.00000	45	25.93	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			2,572.00000	2,959	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Call			112.00000	40	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.10	Put			2,661.00000	3,054	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Call			71.00000	22	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	17.60	Put			3,120.00000	3,536	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Call			212.00000	91	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.35	Put			2,011.00000	2,355	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Call			140.00000	53	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.85	Put			2,439.00000	2,817	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Call			134.00000	50	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.90	Put			2,483.00000	2,864	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Call			339.00000	166	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.75	Put			1,538.00000	1,830	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Call			314.00000	151	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.85	Put			1,613.00000	1,914	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Call			180.00000	74	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.55	Put			2,179.00000	2,537	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Call			538.00000	301	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	15.10	Put			1,087.00000	1,314	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Call			249.00000	112	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	16.15	Put			1,848.00000	2,175	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Call			622.00000	371	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.85	Put			920.00000	1,135	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Call			728.00000	473	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.55	Put			727.00000	937	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Call			690.00000	437	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.65	Put			789.00000	1,001	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Call			904.00000	605	24.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.15	Put			503.00000	668	24.59	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Call			853.00000	569	24.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.25	Put			552.00000	733	24.96	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Call			809.00000	536	25.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.35	Put			608.00000	800	25.34	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Call			768.00000	506	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.45	Put			667.00000	870	25.73	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Call			876.00000	587	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.20	Put			525.00000	700	24.78	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Call			830.00000	552	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.30	Put			579.00000	766	25.15	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Call			788.00000	521	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.40	Put			637.00000	835	25.54	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Call			748.00000	492	25.93	0.00	0	0.00
£ / R On 16/03/2009 Currency Future	14.50	Put			697.00000	905	25.93	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			14.34840		14.82530		24.74	0.00	0	73.00
£ / R On 12/06/2009 Currency Future	14.85	Call			1,014.00000	773	25.68	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		1,039.00000	1,275	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call		893.00000	647	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put		1,268.00000	1,498	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call		763.00000	537	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put		1,487.00000	1,738	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call		644.00000	443	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put		1,719.00000	1,994	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call		569.00000	384	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put		1,894.00000	2,186	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call		660.00000	455	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put		1,685.00000	1,957	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call		727.00000	508	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put		1,552.00000	1,810	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call		710.00000	495	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put		1,585.00000	1,846	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		745.00000	523	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,520.00000	1,774	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call		693.00000	481	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put		1,618.00000	1,883	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call		745.00000	523	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put		1,520.00000	1,774	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call		514.00000	342	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put		2,039.00000	2,344	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call		613.00000	419	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put		1,788.00000	2,070	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call		584.00000	395	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put		1,858.00000	2,147	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call		476.00000	313	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put		2,151.00000	2,465	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call		960.00000	717	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put		1,135.00000	1,368	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call		555.00000	373	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put		1,930.00000	2,225	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call		501.00000	332	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put		2,076.00000	2,384	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call		452.00000	295	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put		2,227.00000	2,547	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call		429.00000	278	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put		2,304.00000	2,630	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call		418.00000	270	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put		2,343.00000	2,672	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call		489.00000	323	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put		2,113.00000	2,424	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call		541.00000	363	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put		1,966.00000	2,264	25.68	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			407.00000	262	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,382.00000	2,714	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			337.00000	211	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,662.00000	3,013	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			356.00000	225	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,581.00000	2,926	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			278.00000	169	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			2,952.00000	3,321	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			234.00000	140	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,209.00000	3,591	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			165.00000	94	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			3,740.00000	4,145	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			115.00000	62	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,290.00000	4,714	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			105.00000	56	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			4,430.00000	4,857	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			130.00000	71	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,105.00000	4,523	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			170.00000	97	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			3,695.00000	4,099	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			181.00000	104	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			3,605.00000	4,005	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			134.00000	74	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,059.00000	4,475	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			319.00000	199	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			2,744.00000	3,100	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			528.00000	352	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,002.00000	2,304	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			800.00000	567	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,424.00000	1,668	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			677.00000	468	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,651.00000	1,920	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			838.00000	598	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,362.00000	1,599	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			877.00000	630	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,302.00000	1,532	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,033.00000	793	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,008.00000	1,245	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			996.00000	754	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,070.00000	1,306	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			926.00000	681	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,200.00000	1,433	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			857.00000	614	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,332.00000	1,565	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			818.00000	582	25.68	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			1,393.00000	1,634	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			781.00000	552	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Put			1,456.00000	1,703	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			1,033.00000	793	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,008.00000	1,245	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			996.00000	754	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,070.00000	1,306	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			857.00000	614	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,332.00000	1,565	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			818.00000	582	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,393.00000	1,634	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			942.00000	699	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,167.00000	1,400	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			909.00000	664	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,234.00000	1,465	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			763.00000	537	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,487.00000	1,738	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			677.00000	468	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,651.00000	1,920	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			644.00000	443	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,719.00000	1,994	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			978.00000	735	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,102.00000	1,337	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			942.00000	699	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,167.00000	1,400	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			909.00000	664	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,234.00000	1,465	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			727.00000	508	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,552.00000	1,810	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			555.00000	373	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			1,930.00000	2,225	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			644.00000	443	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,719.00000	1,994	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			584.00000	395	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			1,858.00000	2,147	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			629.00000	431	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,753.00000	2,032	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			598.00000	407	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			1,823.00000	2,108	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			501.00000	332	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,076.00000	2,384	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			613.00000	419	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			1,788.00000	2,070	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			528.00000	352	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,002.00000	2,304	25.68	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			452.00000	295	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,227.00000	2,547	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			407.00000	262	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,382.00000	2,714	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			429.00000	278	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,304.00000	2,630	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			386.00000	247	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,461.00000	2,798	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			366.00000	232	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,540.00000	2,883	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			386.00000	247	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,461.00000	2,798	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			346.00000	218	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,621.00000	2,970	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Call			464.00000	304	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,189.00000	2,506	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			440.00000	287	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,265.00000	2,588	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			396.00000	254	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,421.00000	2,756	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			376.00000	239	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,500.00000	2,841	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			569.00000	384	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			1,894.00000	2,186	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			514.00000	342	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,039.00000	2,344	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			396.00000	254	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,421.00000	2,756	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			302.00000	186	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,827.00000	3,188	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			286.00000	175	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			2,910.00000	3,277	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			270.00000	164	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,995.00000	3,366	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			255.00000	154	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,080.00000	3,456	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			160.00000	91	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,785.00000	4,192	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			151.00000	85	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			3,876.00000	4,286	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			142.00000	79	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,967.00000	4,381	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			126.00000	69	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,151.00000	4,571	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			119.00000	64	25.68	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			4,243.00000	4,666	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			111.00000	60	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,336.00000	4,762	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			228.00000	135	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,253.00000	3,637	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			215.00000	127	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,340.00000	3,728	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			203.00000	119	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,428.00000	3,820	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			191.00000	111	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,516.00000	3,913	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			215.00000	127	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,340.00000	3,728	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			191.00000	111	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			3,516.00000	3,913	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			160.00000	91	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			3,785.00000	4,192	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			142.00000	79	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			3,967.00000	4,381	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			156.00000	88	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			3,830.00000	4,239	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			147.00000	82	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			3,921.00000	4,333	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			138.00000	76	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,013.00000	4,428	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			122.00000	67	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,197.00000	4,618	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			108.00000	58	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,383.00000	4,809	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			102.00000	54	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			4,476.00000	4,906	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			126.00000	69	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,151.00000	4,571	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			111.00000	60	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,336.00000	4,762	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			98.00000	52	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			4,523.00000	4,954	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			93.00000	49	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			4,617.00000	5,050	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			87.00000	45	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			4,712.00000	5,147	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			82.00000	42	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			4,806.00000	5,244	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			122.00000	67	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,197.00000	4,618	25.68	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			95.00000	50	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			4,570.00000	5,002	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			90.00000	47	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			4,664.00000	5,098	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			294.00000	181	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,868.00000	3,232	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			263.00000	159	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,037.00000	3,411	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			248.00000	149	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,123.00000	3,501	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			221.00000	131	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,296.00000	3,682	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			209.00000	123	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,384.00000	3,774	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Call			197.00000	115	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,472.00000	3,866	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			186.00000	107	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			3,561.00000	3,959	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			346.00000	218	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			2,621.00000	2,970	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			328.00000	205	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			2,703.00000	3,056	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			310.00000	192	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			2,785.00000	3,144	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			294.00000	181	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			2,868.00000	3,232	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			221.00000	131	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,296.00000	3,682	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			440.00000	287	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,265.00000	2,588	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			337.00000	211	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			2,662.00000	3,013	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			356.00000	225	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,581.00000	2,926	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			302.00000	186	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			2,827.00000	3,188	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			270.00000	164	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			2,995.00000	3,366	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			489.00000	323	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,113.00000	2,424	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			838.00000	598	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,362.00000	1,599	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			660.00000	455	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,685.00000	1,957	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			1,199.00000	931	24.85	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
£ / R On 12/06/2009 Currency Future	14.40	Put			774.00000	983	24.85	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			1,152.00000	895	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			827.00000	1,047	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			1,113.00000	861	25.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			887.00000	1,113	25.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			1,073.00000	828	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			948.00000	1,180	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			926.00000	681	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,200.00000	1,433	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			1,172.00000	913	24.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			797.00000	1,015	24.96	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			1,132.00000	878	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			857.00000	1,080	25.20	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			1,093.00000	845	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			918.00000	1,146	25.44	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			1,053.00000	813	25.68	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			978.00000	1,214	25.68	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.58000		15.05950		24.92	0.00	0	3.00
£ / R On 14/09/2009 Currency Future	15.05	Call			1,288.00000	1,052	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,279.00000	1,522	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call			1,270.00000	1,033	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put			1,310.00000	1,553	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			1,017.00000	785	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,757.00000	2,005	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			1,451.00000	1,191	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,041.00000	1,261	25.01	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call			1,406.00000	1,156	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put			1,097.00000	1,326	25.18	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call			1,367.00000	1,121	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put			1,157.00000	1,391	25.36	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call			1,327.00000	1,088	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put			1,217.00000	1,458	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			1,252.00000	1,013	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,342.00000	1,583	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call			1,216.00000	975	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put			1,407.00000	1,645	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			1,182.00000	938	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,472.00000	1,708	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			1,149.00000	902	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,540.00000	1,772	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			1,426.00000	1,173	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,066.00000	1,293	25.09	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			1,387.00000	1,138	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,128.00000	1,358	25.27	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			1,346.00000	1,105	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 14/09/2009 Currency Future	14.90	Put		1,187.00000	1,425	25.45	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		1,307.00000	1,072	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,248.00000	1,492	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call		1,234.00000	994	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put		1,374.00000	1,614	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call		1,199.00000	956	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put		1,439.00000	1,676	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call		1,165.00000	920	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put		1,506.00000	1,740	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call		1,133.00000	884	25.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put		1,574.00000	1,804	25.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future			13.73800	13.78300		23.94	0.00	0	4,619.00
€ / R On 16/03/2009 Currency Future	13.80	Call		623.00000	579	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.80	Put		640.00000	641	24.15	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Call		642.00000	597	23.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.75	Put		609.00000	609	23.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call		605.00000	561	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put		672.00000	673	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Call		444.00000	406	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.40	Put		1,061.00000	1,068	26.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Call		432.00000	395	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.45	Put		1,099.00000	1,107	26.87	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call		509.00000	469	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put		876.00000	881	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Call		588.00000	544	24.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.90	Put		705.00000	706	24.57	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		706.00000	660	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		523.00000	522	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Call		752.00000	705	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.50	Put		469.00000	467	23.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Call		802.00000	754	22.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.40	Put		419.00000	416	22.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Call		827.00000	779	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.35	Put		394.00000	391	22.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Call		777.00000	729	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.45	Put		444.00000	441	23.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Call		881.00000	832	22.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.25	Put		348.00000	344	22.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call		854.00000	805	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put		371.00000	367	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Call		706.00000	660	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.60	Put		523.00000	522	23.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		998.00000	948	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		265.00000	260	21.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	13.10	Call			968.00000	918	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.10	Put			285.00000	280	21.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			684.00000	638	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			551.00000	550	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			729.00000	682	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			496.00000	494	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Call			909.00000	860	22.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.20	Put			326.00000	322	22.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Call			1,096.00000	1,046	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.90	Put			213.00000	208	21.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Call			1,061.00000	1,011	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.95	Put			228.00000	223	21.54	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Call			509.00000	469	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.15	Put			876.00000	881	25.62	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Call			410.00000	374	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.55	Put			1,177.00000	1,186	27.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Call			342.00000	309	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.90	Put			1,459.00000	1,471	28.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Call			539.00000	497	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.05	Put			806.00000	809	25.20	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Call			555.00000	512	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.00	Put			772.00000	774	24.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.20	Call			1,650.00000	1,601	20.79	0.00	0	200.00
€ / R On 16/03/2009 Currency Future	12.20	Put			67.00000	63	20.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Call			1,242.00000	1,192	21.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.70	Put			159.00000	154	21.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,131.00000	1,082	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			198.00000	194	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Call			1,398.00000	1,349	21.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.50	Put			115.00000	111	21.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,741.00000	1,693	21.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			58.00000	55	21.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Call			1,741.00000	1,693	21.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.10	Put			58.00000	55	21.06	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,789.00000	1,741	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			56.00000	53	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,694.00000	1,645	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			61.00000	57	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,522.00000	1,473	20.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			89.00000	85	20.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,564.00000	1,515	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			81.00000	77	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Call			1,439.00000	1,390	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.45	Put			106.00000	102	21.04	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.90	Call			1,934.00000	1,886	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
€ / R On 16/03/2009 Currency Future	11.90	Put			51.00000	48	22.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Call			1,607.00000	1,558	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.25	Put			74.00000	70	20.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Call			1,837.00000	1,789	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.00	Put			54.00000	51	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Call			2,322.00000	2,275	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.50	Put			39.00000	37	24.88	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Call			2,224.00000	2,177	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.60	Put			41.00000	39	24.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Call			2,127.00000	2,080	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.70	Put			44.00000	42	23.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,030.00000	1,983	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			47.00000	45	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Call			1,564.00000	1,515	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.30	Put			81.00000	77	20.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Call			2,273.00000	2,226	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.55	Put			40.00000	38	24.56	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Call			2,176.00000	2,129	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			43.00000	41	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Call			2,079.00000	2,031	23.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.75	Put			46.00000	43	23.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,982.00000	1,934	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			49.00000	46	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Call			1,886.00000	1,838	22.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.95	Put			53.00000	50	22.01	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Call			1,789.00000	1,741	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.05	Put			56.00000	53	21.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Call			2,030.00000	1,983	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.80	Put			47.00000	45	22.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,480.00000	1,431	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			97.00000	93	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Call			1,694.00000	1,645	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.15	Put			61.00000	57	20.74	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,358.00000	1,309	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			125.00000	121	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,280.00000	1,230	21.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			147.00000	142	21.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Call			1,358.00000	1,309	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.55	Put			125.00000	121	21.14	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Call			1,280.00000	1,230	21.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.65	Put			147.00000	142	21.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Call			1,204.00000	1,155	21.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.75	Put			171.00000	167	21.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,319.00000	1,269	21.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			136.00000	131	21.19	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			2,176.00000	2,129	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.65	Put			43.00000	41	23.92	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Call			1,982.00000	1,934	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.85	Put			49.00000	46	22.65	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Call			1,522.00000	1,473	20.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.35	Put			89.00000	85	20.94	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Call			1,319.00000	1,269	21.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.60	Put			136.00000	131	21.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,168.00000	1,118	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			185.00000	180	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Call			605.00000	561	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.85	Put			672.00000	673	24.36	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			524.00000	483	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			841.00000	845	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Call			1,029.00000	980	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.00	Put			246.00000	242	21.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Call			1,168.00000	1,118	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.80	Put			185.00000	180	21.39	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Call			662.00000	617	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.70	Put			579.00000	579	23.79	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			468.00000	430	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			985.00000	992	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Call			729.00000	682	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.55	Put			496.00000	494	23.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,370.00000	2,324	25.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Put			37.00000	36	25.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Call			326.00000	294	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.00	Put			1,543.00000	1,556	29.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Call			245.00000	218	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.60	Put			2,062.00000	2,080	31.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Call			186.00000	163	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.20	Put			2,603.00000	2,625	33.31	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Call			143.00000	124	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.80	Put			3,160.00000	3,186	35.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Call			1,131.00000	1,082	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.85	Put			198.00000	194	21.44	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Call			389.00000	354	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.65	Put			1,256.00000	1,266	27.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Call			290.00000	260	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.25	Put			1,757.00000	1,772	30.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			218.00000	193	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,285.00000	2,305	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Call			167.00000	145	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.45	Put			2,834.00000	2,857	34.05	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.70	Call			234.00000	207	31.66	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.70	Put			2,151.00000	2,169	31.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Call			163.00000	142	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.50	Put			2,880.00000	2,904	34.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Call			105.00000	89	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.30	Put			3,622.00000	3,651	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Call			58.00000	48	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	18.10	Put			4,375.00000	4,410	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call			2,468.00000	2,422	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put			35.00000	34	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call			277.00000	247	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put			1,844.00000	1,859	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call			191.00000	167	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put			2,558.00000	2,579	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Call			135.00000	116	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.95	Put			3,302.00000	3,328	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Call			76.00000	63	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.75	Put			4,043.00000	4,075	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Call			2,858.00000	2,812	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.95	Put			25.00000	24	27.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Call			334.00000	301	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.95	Put			1,501.00000	1,513	28.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Call			228.00000	202	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.75	Put			2,195.00000	2,214	31.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Call			159.00000	139	34.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.55	Put			2,926.00000	2,951	34.34	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Call			101.00000	86	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.35	Put			3,668.00000	3,698	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,202.00000	3,156	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	18	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Call			2,419.00000	2,373	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.40	Put			36.00000	35	25.51	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			399.00000	363	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,216.00000	1,225	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Call			270.00000	241	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.40	Put			1,887.00000	1,903	30.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Call			130.00000	112	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.00	Put			3,347.00000	3,374	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Call			3,642.00000	3,596	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.15	Put			9.00000	8	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Call			3,888.00000	3,843	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.90	Put			5.00000	5	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Call			3,104.00000	3,058	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.70	Put			21.00000	20	29.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Call			379.00000	344	27.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.70	Put			1,296.00000	1,306	27.89	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	15.50	Call			257.00000	229	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.50	Put			1,974.00000	1,991	30.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Call			178.00000	156	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.30	Put			2,695.00000	2,718	33.60	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Call			3,987.00000	3,942	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.80	Put			4.00000	4	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Call			3,202.00000	3,156	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.60	Put			19.00000	18	29.71	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Call			399.00000	363	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.60	Put			1,216.00000	1,225	27.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Call			3,938.00000	3,892	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.85	Put			5.00000	4	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,153.00000	3,107	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			20.00000	19	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call			264.00000	235	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put			1,931.00000	1,947	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Call			182.00000	160	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.25	Put			2,649.00000	2,672	33.46	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Call			4,086.00000	4,041	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	9.70	Put			3.00000	3	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Call			3,300.00000	3,254	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.50	Put			17.00000	16	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Call			2,517.00000	2,470	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.30	Put			34.00000	32	26.09	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Call			420.00000	384	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.50	Put			1,137.00000	1,146	27.08	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Call			283.00000	253	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.30	Put			1,800.00000	1,815	30.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Call			195.00000	171	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.10	Put			2,512.00000	2,533	33.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,691.00000	3,645	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			8.00000	7	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,907.00000	2,861	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			24.00000	23	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Call			524.00000	483	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.10	Put			841.00000	845	25.41	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Call			3,593.00000	3,547	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.20	Put			10.00000	9	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Call			2,809.00000	2,763	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.00	Put			26.00000	25	27.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Call			495.00000	455	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.20	Put			912.00000	917	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Call			223.00000	197	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.80	Put			2,240.00000	2,259	32.00	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.60	Call			156.00000	135	34.49	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	16.60	Put			2,973.00000	2,997	34.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Call			3,495.00000	3,449	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.30	Put			12.00000	11	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Call			2,712.00000	2,665	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.10	Put			29.00000	27	27.12	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Call			468.00000	430	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.30	Put			985.00000	992	26.24	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Call			311.00000	279	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.10	Put			1,628.00000	1,641	29.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Call			213.00000	188	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.90	Put			2,330.00000	2,350	32.33	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Call			149.00000	129	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.70	Put			3,066.00000	3,091	34.78	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Call			3,789.00000	3,744	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.00	Put			6.00000	6	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Call			3,006.00000	2,959	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.80	Put			23.00000	21	28.67	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Call			1,480.00000	1,431	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	12.40	Put			97.00000	93	20.99	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Call			360.00000	326	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.80	Put			1,377.00000	1,388	28.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Call			170.00000	149	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.40	Put			2,787.00000	2,811	33.90	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Call			3,446.00000	3,400	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.35	Put			13.00000	12	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Call			2,663.00000	2,616	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.15	Put			30.00000	28	26.86	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Call			456.00000	418	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.35	Put			1,023.00000	1,030	26.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Call			303.00000	273	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.15	Put			1,670.00000	1,685	29.69	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Call			208.00000	184	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.95	Put			2,375.00000	2,396	32.50	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Call			146.00000	127	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.75	Put			3,113.00000	3,139	34.93	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Call			3,348.00000	3,302	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.45	Put			15.00000	14	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Call			2,565.00000	2,519	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.25	Put			32.00000	31	26.35	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Call			199.00000	175	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.05	Put			2,466.00000	2,487	32.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			140.00000	121	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,207.00000	3,233	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Call			3,397.00000	3,351	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.40	Put			14.00000	13	29.97	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 16/03/2009 Currency Future	11.20	Call			2,614.00000	2,568	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.20	Put			31.00000	30	26.61	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Call			297.00000	266	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.20	Put			1,714.00000	1,728	29.89	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Call			204.00000	179	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.00	Put			2,421.00000	2,441	32.66	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Call			3,691.00000	3,645	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.10	Put			8.00000	7	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Call			3,740.00000	3,694	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.05	Put			7.00000	6	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Call			2,957.00000	2,910	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.85	Put			24.00000	22	28.42	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Call			351.00000	318	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.85	Put			1,418.00000	1,430	28.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Call			239.00000	212	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.65	Put			2,106.00000	2,124	31.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Call			3,544.00000	3,498	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.25	Put			11.00000	10	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Call			2,761.00000	2,714	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.05	Put			28.00000	26	27.38	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Call			482.00000	442	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	14.25	Put			949.00000	954	26.03	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Call			318.00000	286	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.05	Put			1,585.00000	1,598	29.29	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Call			218.00000	193	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.85	Put			2,285.00000	2,305	32.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Call			153.00000	132	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.65	Put			3,020.00000	3,044	34.63	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Call			121.00000	104	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.10	Put			3,438.00000	3,466	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Call			2,907.00000	2,861	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.90	Put			24.00000	23	28.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Call			854.00000	805	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.30	Put			371.00000	367	22.59	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Call			684.00000	638	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.65	Put			551.00000	550	23.64	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Call			140.00000	121	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.85	Put			3,207.00000	3,233	35.22	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Call			82.00000	68	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.65	Put			3,949.00000	3,980	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Call			85.00000	71	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.60	Put			3,902.00000	3,933	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Call			3,153.00000	3,107	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.65	Put			20.00000	19	29.45	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.45	Call			2,370.00000	2,324	25.19	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		37.00000	36	25.19	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Call		998.00000	948	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	13.05	Put		265.00000	260	21.84	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Call		264.00000	235	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.45	Put		1,931.00000	1,947	30.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Call		126.00000	108	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	17.05	Put		3,393.00000	3,420	35.52	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Call		3,252.00000	3,205	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	10.55	Put		19.00000	17	29.97	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Call		2,468.00000	2,422	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	11.35	Put		35.00000	34	25.83	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Call		277.00000	247	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	15.35	Put		1,844.00000	1,859	30.49	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Call		191.00000	167	33.16	0.00	0	0.00
€ / R On 16/03/2009 Currency Future	16.15	Put		2,558.00000	2,579	33.16	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.97300	14.01890		24.36	0.00	0	2,585.00
€ / R On 12/06/2009 Currency Future	14.00	Call		927.00000	904	24.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put		908.00000	931	24.49	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call		890.00000	868	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put		971.00000	995	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call		696.00000	672	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put		1,327.00000	1,349	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call		678.00000	654	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put		1,359.00000	1,381	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call		808.00000	786	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put		1,139.00000	1,163	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		873.00000	851	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,004.00000	1,028	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call		983.00000	962	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put		814.00000	839	24.13	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,041.00000	1,019	23.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		722.00000	746	23.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call		1,082.00000	1,060	23.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put		663.00000	687	23.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,110.00000	1,082	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		641.00000	659	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,061.00000	1,039	23.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		692.00000	716	23.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call		1,166.00000	1,137	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put		597.00000	614	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call		1,110.00000	1,082	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put		641.00000	659	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		1,138.00000	1,109	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		619.00000	636	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call		1,255.00000	1,225	23.15	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			536.00000	552	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			1,255.00000	1,225	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			536.00000	552	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call			1,225.00000	1,195	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put			556.00000	572	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			946.00000	923	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			877.00000	900	24.36	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,195.00000	1,166	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			576.00000	593	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,002.00000	981	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			783.00000	808	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			1,195.00000	1,166	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			576.00000	593	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call			1,347.00000	1,316	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put			478.00000	493	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call			1,285.00000	1,255	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put			516.00000	532	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			1,082.00000	1,060	23.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			663.00000	687	23.31	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			890.00000	868	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			971.00000	995	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			753.00000	727	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,234.00000	1,254	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			609.00000	587	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,490.00000	1,514	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			517.00000	496	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			1,698.00000	1,723	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			823.00000	802	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,104.00000	1,129	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			856.00000	834	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,037.00000	1,061	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,511.00000	1,477	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			392.00000	404	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,379.00000	1,347	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			460.00000	474	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			1,614.00000	1,580	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			345.00000	357	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,947.00000	1,910	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			228.00000	237	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,909.00000	1,871	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			240.00000	248	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,986.00000	1,948	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			217.00000	225	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,909.00000	1,871	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			240.00000	248	23.15	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			1,758.00000	1,722	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			289.00000	299	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,795.00000	1,759	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			276.00000	286	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,685.00000	1,650	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			316.00000	327	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,146.00000	2,107	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			177.00000	184	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,832.00000	1,796	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			263.00000	273	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			2,026.00000	1,988	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			207.00000	215	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,106.00000	2,067	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			187.00000	194	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,065.00000	2,027	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			197.00000	204	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			2,440.00000	2,399	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			121.00000	126	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Call			2,354.00000	2,314	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			135.00000	141	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			2,270.00000	2,230	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			151.00000	157	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			2,187.00000	2,148	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			168.00000	175	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,870.00000	1,833	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			251.00000	260	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			2,397.00000	2,356	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			128.00000	133	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,312.00000	2,272	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			143.00000	149	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			2,228.00000	2,189	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			159.00000	166	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,758.00000	1,722	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			289.00000	299	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			2,106.00000	2,067	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			187.00000	194	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,721.00000	1,686	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			302.00000	313	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			1,649.00000	1,614	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			330.00000	341	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			2,146.00000	2,107	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			177.00000	184	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			2,065.00000	2,027	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			197.00000	204	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,545.00000	1,511	23.15	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			376.00000	388	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			2,483.00000	2,442	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			114.00000	119	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			2,312.00000	2,272	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			143.00000	149	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			1,685.00000	1,650	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			316.00000	327	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			1,477.00000	1,444	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			408.00000	421	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,411.00000	1,379	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			442.00000	456	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			1,545.00000	1,511	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			376.00000	388	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,721.00000	1,686	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			302.00000	313	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,579.00000	1,545	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			360.00000	372	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,947.00000	1,910	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			228.00000	237	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,870.00000	1,833	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			251.00000	260	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			1,579.00000	1,545	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			360.00000	372	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			1,511.00000	1,477	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			392.00000	404	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call			1,444.00000	1,411	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put			425.00000	438	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call			1,411.00000	1,379	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put			442.00000	456	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			1,021.00000	999	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			752.00000	776	23.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call			1,316.00000	1,285	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put			497.00000	512	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			965.00000	942	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			846.00000	869	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call			839.00000	818	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put			1,070.00000	1,095	25.12	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call			772.00000	747	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put			1,203.00000	1,224	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call			733.00000	708	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put			1,265.00000	1,285	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call			660.00000	637	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put			1,391.00000	1,414	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call			626.00000	603	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put			1,457.00000	1,480	25.39	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
€ / R On 12/06/2009 Currency Future	14.95	Call			593.00000	571	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put			1,524.00000	1,548	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call			561.00000	540	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put			1,592.00000	1,617	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			792.00000	766	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,173.00000	1,193	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			715.00000	690	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,296.00000	1,317	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			823.00000	802	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,104.00000	1,129	25.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call			792.00000	766	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put			1,173.00000	1,193	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call			715.00000	690	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put			1,296.00000	1,317	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			643.00000	620	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,424.00000	1,447	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call			577.00000	555	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put			1,558.00000	1,582	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call			546.00000	525	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put			1,627.00000	1,652	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			488.00000	469	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,769.00000	1,796	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call			461.00000	443	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put			1,843.00000	1,870	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call			436.00000	418	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put			1,917.00000	1,945	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call			411.00000	394	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put			1,992.00000	2,021	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call			643.00000	620	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put			1,424.00000	1,447	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			609.00000	587	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,490.00000	1,514	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call			488.00000	469	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put			1,769.00000	1,796	25.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			1,002.00000	981	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			783.00000	808	23.96	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			908.00000	886	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			939.00000	963	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call			1,379.00000	1,347	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			460.00000	474	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			965.00000	942	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			846.00000	869	24.25	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call			908.00000	886	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put			939.00000	963	24.61	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			873.00000	851	24.87	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 12/06/2009 Currency Future	14.15	Put		1,004.00000	1,028	24.87	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		1,061.00000	1,039	23.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		692.00000	716	23.46	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		1,347.00000	1,316	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		478.00000	493	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		1,041.00000	1,019	23.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		722.00000	746	23.62	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		856.00000	834	25.00	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,037.00000	1,061	25.00	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			14.18890	14.22770		24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call		1,179.00000	1,160	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put		1,151.00000	1,171	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call		946.00000	928	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put		1,568.00000	1,589	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call		1,328.00000	1,312	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put		900.00000	923	23.57	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		1,291.00000	1,275	23.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		963.00000	986	23.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call		1,256.00000	1,237	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put		1,028.00000	1,048	24.11	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call		1,217.00000	1,198	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put		1,089.00000	1,109	24.29	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call		1,143.00000	1,124	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put		1,215.00000	1,235	24.68	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call		1,109.00000	1,090	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put		1,281.00000	1,301	24.87	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call		1,076.00000	1,057	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put		1,348.00000	1,368	25.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call		1,044.00000	1,025	25.27	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put		1,416.00000	1,437	25.27	0.00	0	0.00
ALBI On 05/02/2009 Index Future			303.45900	305.13600		0.00	303,459,000.00	100	627.00
ALBI On 07/05/2009 Index Future			311.80000	313.41600		0.00	0.00	0	0.00
ALBI On 06/08/2009 Index Future			319.65200	319.44500		0.00	0.00	0	0.00
CRD1 On 05/02/2009 Index Future			125.40500	125.50700		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			128.81000	128.91300		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			131.90700	132.00600		0.00	0.00	0	2.00
GOVI On 05/02/2009 jGovi			304.48700	306.20200		0.00	0.00	0	507.00
GOVI On 07/05/2009 jGovi			312.75500	314.51050		0.00	0.00	0	0.00
GOVI On 06/08/2009 jGovi			320.27450	322.05550		0.00	0.00	0	0.00
ILBI On 05/02/2009 Index Future			338.01100	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			347.90600		348.42300		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			9.14400		9.12300		0.00	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.15300		8.14700		0.00	0.00	0	0.00
J186 On 21/12/2026 jSwap			7.18300		7.17500		0.00	0.00	0	0.00
J201 On 22/12/2014 jSwap			7.97200		7.96400		0.00	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.06700		8.05600		0.00	0.00	0	0.00
J204 On 21/12/2018 jSwap			7.82900		7.82200		0.00	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.03100		8.02700		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			10.85100		10.72200		0.00	0.00	0	0.00
JFRA On 07/05/2009 jFra			8.90100		8.80100		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			7.37500		7.37200		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			7.07900		7.08400		0.00	0.00	0	0.00
JN02 On 05/02/2009 jNote			7.99000		7.96700		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.55900		7.55500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.39200		7.40300		0.00	0.00	0	0.00
JN05 On 05/02/2009 jNote			7.82500		7.81200		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			7.63500		7.63100		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			7.56100		7.56200		0.00	0.00	0	0.00
JN10 On 05/02/2009 jNote			7.68200		7.67300		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			7.55300		7.54700		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			7.48900		7.48500		0.00	0.00	0	0.00
JROD On 31/12/2008 jRod			11.68500		11.68500		0.00	0.00	0	0.00
JROD On 30/01/2009 jRod			11.56300		11.57800		0.00	0.00	0	0.00
JROD On 27/02/2009 jRod			11.48900		11.49800		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			11.55700		11.54600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			11.36600		11.33700		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			11.08300		11.03800		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				11.05800	11.02000		0.00	0.00	0	0.00
OTH1 On 05/02/2009 Index Future				297.24300	298.24600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future				305.31400	306.33900		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future				312.65400	313.68800		0.00	0.00	0	3.00
R153 On 05/02/2009 Bond Future				7.09000	7.04700		3.00	0.00	0	5,314.00
R153 On 05/02/2009 Bond Future	10.00	Call			4,391.00000	4,325	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				6.43500	6.38900		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,867.00000	3,801	0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			224.00000	219	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future				5.74400	5.69200		0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,799.00000	4,743	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			609.00000	609	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,996.00000	4,940	0.00	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			557.00000	556	0.00	0.00	0	0.00
R157 On 05/02/2009 Bond Future				7.19300	7.15600		11.95	0.00	0	16,509.00
R157 On 05/02/2009 Bond Future	8.25	Call			6,919.00000	6,649	12.03	0.00	0	850.00
R157 On 05/02/2009 Bond Future	8.25	Put			324.00000	284	12.03	0.00	0	0.00
R157 On 05/02/2009 Bond Future	8.75	Call			9,572.00000	9,320	12.20	0.00	0	600.00
R157 On 05/02/2009 Bond Future	8.75	Put			104.00000	83	12.20	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Call			16,286.00000	16,054	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	10.00	Put			3.00000	2	12.70	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Call			12,284.00000	12,045	12.40	0.00	0	0.00
R157 On 05/02/2009 Bond Future	9.25	Put			29.00000	21	12.40	0.00	0	850.00
R157 On 05/02/2009 Bond Future	9.50	Call			13,632.00000	13,397	12.50	0.00	0	600.00
R157 On 05/02/2009 Bond Future	9.50	Put			15.00000	10	12.50	0.00	0	0.00
R157 On 07/05/2009 Bond Future				7.02500	6.98700		11.95	1,752,239.84	13	1,727.00
R157 On 07/05/2009 Bond Future	7.25	Call			4,672.00000	4,468	11.80	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			3,087.00000	3,114	11.80	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			2,528.00000	2,371	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			5,529.00000	5,602	11.65	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			12,072.00000	11,832	12.30	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			542.00000	532	12.30	0.00	0	0.00
R157 On 06/08/2009 Bond Future				6.90600	6.86700		0.00	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			13,128.00000	12,899	0.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future	9.25	Put			9.00000	9	0.00	0.00	0	0.00
R186 On 05/02/2009 Bond Future				7.15800	7.12400		24.97	1,887,842.04	14	5,325.00
R186 On 05/02/2009 Bond Future	9.25	Call			23,067.00000	22,625	25.97	0.00	0	0.00
R186 On 05/02/2009 Bond Future	9.25	Put			73.00000	52	25.97	0.00	0	0.00
R186 On 07/05/2009 Bond Future				7.05200	7.01800		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			5,359.00000	5,045	24.10	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			12,060.00000	12,169	24.10	0.00	0	0.00
R186 On 07/05/2009 Bond Future	8.00	Call			14,976.00000	14,535	24.70	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			3,483.00000	3,467	24.70	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			23,106.00000	22,652	25.49	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,343.00000	1,313	25.49	0.00	0	0.00
R186 On 06/08/2009 Bond Future			6.98700		6.95300		26.66	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			25,482.00000	25,048	27.51	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			3,089.00000	3,078	27.51	0.00	0	0.00
R196 On 05/02/2009 Bond Future			11.37100		11.33900		0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Call			700.00000	656	0.00	0.00	0	0.00
R196 On 05/02/2009 Bond Future	10.75	Put			730.00000	688	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future			11.38200		11.30700		0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			77.00000	68	0.48	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			168.00000	181	0.48	0.00	0	0.00
R201 On 05/02/2009 Bond Future			7.22800		7.19000		0.00	0.00	0	2.00
R201 On 05/02/2009 Bond Future	9.25	Call			9,582.00000	9,395	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			7.01200		6.97300		0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Call			10,290.00000	10,103	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			6.86900		6.83000		0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			10,583.00000	10,401	0.00	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			6.00000	7	0.00	0.00	0	0.00
R203 On 05/02/2009 Bond Future			7.29400		7.22800		0.00	4,156,666.48	38	38.00
R203 On 05/02/2009 Bond Future	9.25	Call			12,299.00000	11,866	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			7.13800		7.07000		0.00	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call			11,681.00000	11,240	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			7.03800		6.96800		0.00	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call			13,443.00000	12,996	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			7.30200		7.23600		0.00	0.00	0	9.00
R204 On 05/02/2009 Bond Future	9.25	Call			13,296.00000	12,823	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			7.16200		7.09500		0.00	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call			12,575.00000	12,097	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			7.07600		7.00700		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		14,452.00000	13,966	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			7.23500	7.20600		0.00	0.00	0	1,730.00
R206 On 05/02/2009 Bond Future	9.25	Call		8,007.00000	7,887	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			6.99400	6.96400		0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Call		7,743.00000	7,623	0.00	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		5.00000	5	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future			6.83000	6.80000		0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		8,891.00000	8,776	0.00	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		15.00000	15	0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future			7.32800	7.25200		0.00	0.00	0	0.00
R207 On 05/02/2009 Bond Future	9.25	Call		13,560.00000	12,995	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			7.20300	7.12500		0.00	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call		12,776.00000	12,198	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			7.12600	7.04700		0.00	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call		14,681.00000	14,101	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			7.34100	7.26800		0.00	0.00	0	0.00
R208 On 05/02/2009 Bond Future	8.75	Call		10,644.00000	10,080	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			7.22500	7.15200		0.00	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call		11,417.00000	10,853	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			7.16400	7.09100		0.00	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call		14,920.00000	14,361	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			6.78800	6.75500		0.00	0.00	0	5,545.00
R209 On 05/02/2009 Bond Future	9.00	Call		21,512.00000	21,125	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			6.70300	6.66900		0.00	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Call		22,487.00000	22,083	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			6.64800	6.61400		0.00	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call		21,124.00000	20,717	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			300.68800		302.34900		0.00	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			308.85300		310.55300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			316.27800		318.00300		0.00	0.00	0	100.00
ZAAD On 16/03/2009 Currency Future			6.65680		6.68050		22.63	1,997,040.00	300	4,550.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			303.00000	261	23.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			322.00000	304	23.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Call			303.00000	261	23.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.70	Put			322.00000	304	23.07	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			268.00000	229	23.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			388.00000	372	23.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Call			213.00000	180	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.00	Put			533.00000	523	25.81	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call			202.00000	170	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put			571.00000	563	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			225.00000	191	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			495.00000	484	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Call			253.00000	215	24.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.85	Put			422.00000	408	24.42	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Call			268.00000	229	23.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.80	Put			388.00000	372	23.97	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Call			285.00000	244	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.75	Put			354.00000	338	23.51	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call			321.00000	279	22.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put			291.00000	272	22.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			341.00000	298	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			261.00000	242	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Call			387.00000	343	21.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.50	Put			207.00000	186	21.31	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			238.00000	202	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			458.00000	446	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Call			225.00000	191	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.95	Put			495.00000	484	25.35	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Call			238.00000	202	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.90	Put			458.00000	446	24.89	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Call			75.00000	53	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.65	Put			1,045.00000	1,046	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Call			57.00000	38	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.80	Put			1,176.00000	1,182	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Call			98.00000	73	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.50	Put			918.00000	916	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call			138.00000	108	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put			758.00000	751	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call			177.00000	142	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put			646.00000	635	26.28	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		191.00000	155	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put		611.00000	599	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		414.00000	368	20.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		183.00000	161	20.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Call		473.00000	427	20.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.35	Put		142.00000	120	20.46	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Call		540.00000	496	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.25	Put		110.00000	89	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		364.00000	319	21.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		233.00000	212	21.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Call		505.00000	461	20.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.30	Put		125.00000	104	20.37	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Call		364.00000	319	21.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.55	Put		233.00000	212	21.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		442.00000	397	20.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		161.00000	140	20.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Call		414.00000	368	20.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.45	Put		183.00000	161	20.93	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Call		202.00000	170	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.05	Put		571.00000	563	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		577.00000	533	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		96.00000	77	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Call		442.00000	397	20.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.40	Put		161.00000	140	20.69	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Call		177.00000	142	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.15	Put		646.00000	635	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call		163.00000	130	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put		683.00000	673	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Call		138.00000	108	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.30	Put		758.00000	751	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call		117.00000	89	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put		836.00000	832	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Call		150.00000	118	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.25	Put		720.00000	711	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Call		127.00000	98	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.35	Put		797.00000	791	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Call		321.00000	279	22.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.65	Put		291.00000	272	22.63	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Call		654.00000	612	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.10	Put		73.00000	56	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Call		577.00000	533	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.20	Put		96.00000	77	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Call		820.00000	784	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.90	Put		39.00000	27	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.00	Call		735.00000	696	20.28	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			54.00000	39	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Call			777.00000	739	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	5.95	Put			46.00000	33	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Call			694.00000	654	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.05	Put			63.00000	47	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			615.00000	572	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			84.00000	65	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Call			615.00000	572	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.15	Put			84.00000	65	20.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Call			163.00000	130	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.20	Put			683.00000	673	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Call			117.00000	89	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.40	Put			836.00000	832	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Call			107.00000	80	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.45	Put			877.00000	873	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Call			90.00000	66	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.55	Put			959.00000	959	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Call			82.00000	59	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.60	Put			1,002.00000	1,002	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Call			68.00000	48	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.70	Put			1,088.00000	1,091	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			47.00000	31	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,266.00000	1,274	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Call			47.00000	31	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.90	Put			1,266.00000	1,274	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Call			38.00000	24	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.00	Put			1,358.00000	1,368	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Call			31.00000	19	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.10	Put			1,451.00000	1,463	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Call			26.00000	15	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.20	Put			1,545.00000	1,558	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Call			62.00000	43	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.75	Put			1,132.00000	1,136	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Call			51.00000	34	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.85	Put			1,221.00000	1,228	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Call			42.00000	27	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.95	Put			1,312.00000	1,321	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Call			35.00000	22	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	8.05	Put			1,404.00000	1,415	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Call			341.00000	298	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	6.60	Put			261.00000	242	22.16	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Call			191.00000	155	26.28	0.00	0	0.00
ZAAD On 16/03/2009 Currency Future	7.10	Put			611.00000	599	26.28	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.75290		6.77600		23.14	810,348.00	120	720.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			428.00000	402	23.41	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			452.00000	449	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call			428.00000	402	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put			452.00000	449	23.41	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			393.00000	369	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			517.00000	516	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call			335.00000	313	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put			659.00000	660	25.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			323.00000	301	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			697.00000	698	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			349.00000	326	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			623.00000	623	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			378.00000	354	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			552.00000	551	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call			393.00000	369	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put			517.00000	516	23.98	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			410.00000	385	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			484.00000	482	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call			410.00000	385	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put			484.00000	482	23.69	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call			378.00000	354	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put			552.00000	551	24.27	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Call			446.00000	420	23.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put			420.00000	417	23.14	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			466.00000	439	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			390.00000	386	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call			505.00000	478	22.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put			329.00000	325	22.19	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call			349.00000	326	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put			623.00000	623	24.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call			363.00000	340	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put			587.00000	587	24.56	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call			323.00000	301	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put			697.00000	698	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			157.00000	138	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,181.00000	1,185	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			139.00000	121	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,263.00000	1,268	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call			199.00000	177	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put			1,023.00000	1,024	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			249.00000	226	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			873.00000	873	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call			294.00000	269	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put			768.00000	766	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			311.00000	285	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			735.00000	732	25.44	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Open Interest
ZAAD On 12/06/2009 Currency Future	6.55	Call			528.00000	499	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put			302.00000	296	21.85	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			577.00000	548	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			251.00000	245	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			605.00000	575	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			229.00000	222	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			485.00000	458	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			359.00000	355	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call			605.00000	575	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put			229.00000	222	21.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call			485.00000	458	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put			359.00000	355	22.53	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call			551.00000	523	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put			275.00000	270	21.58	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			669.00000	636	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			193.00000	183	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call			466.00000	439	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put			390.00000	386	22.83	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call			311.00000	285	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put			735.00000	732	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			279.00000	254	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			803.00000	801	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call			249.00000	226	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put			873.00000	873	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call			223.00000	200	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put			947.00000	948	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call			264.00000	240	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put			838.00000	837	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Call			236.00000	213	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			910.00000	910	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			737.00000	705	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			161.00000	152	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			885.00000	853	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			109.00000	100	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			809.00000	777	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			133.00000	124	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			737.00000	705	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			161.00000	152	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			669.00000	636	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			193.00000	183	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			846.00000	815	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			120.00000	112	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			773.00000	740	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			147.00000	137	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			702.00000	670	20.93	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		176.00000	167	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call		636.00000	603	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put		210.00000	201	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call		773.00000	740	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put		147.00000	137	20.93	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		210.00000	189	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		984.00000	986	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call		187.00000	167	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put		1,061.00000	1,064	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		279.00000	254	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		803.00000	801	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		177.00000	157	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,101.00000	1,104	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call		177.00000	157	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put		1,101.00000	1,104	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		157.00000	138	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,181.00000	1,185	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		139.00000	121	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,263.00000	1,268	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call		123.00000	106	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put		1,347.00000	1,353	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call		108.00000	93	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put		1,432.00000	1,440	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		95.00000	81	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,519.00000	1,528	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call		84.00000	71	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put		1,608.00000	1,618	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call		95.00000	81	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put		1,519.00000	1,528	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call		210.00000	189	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put		984.00000	986	25.44	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		577.00000	548	21.31	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		251.00000	245	21.31	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.83790	6.85230		23.46	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call		529.00000	515	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put		577.00000	577	23.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call		465.00000	452	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put		713.00000	714	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call		689.00000	673	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Put		337.00000	335	21.70	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call		643.00000	629	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put		391.00000	391	22.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call		604.00000	589	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put		451.00000	451	22.78	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call		566.00000	551	23.26	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			514.00000	513	23.26	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			496.00000	482	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			643.00000	644	24.10	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			465.00000	452	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			713.00000	714	24.54	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call			437.00000	425	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put			785.00000	787	24.99	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call			411.00000	395	25.21	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put			859.00000	857	25.21	0.00	0	0.00

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<b>Total for Derivatives:</b>								<b>336,695,744.76</b>	<b>2,473</b>	<b>340,204.00</b>
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<b>Grand Total:</b>								<b>336,695,744.76</b>	<b>2,473</b>	<b>340,204.00</b>
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